

TS Flexible Income

Effective Date : 09/29/2023

All Accounts

| Category | Issuer Name | Shares/Par | Market Value Base |
|---------------------------|--|---------------|-------------------|
| TS Flexible Income | | | |
| | 3M CO | 2,463,000.00 | 1,565,252.61 |
| | AGNC INVESTMENT CORP | 647,712.00 | 14,010,010.56 |
| | ALLSPRING INCOME OPPORTUNITIES | 241,449.00 | 1,472,838.90 |
| | ALLSTATE CORP/THE | 146,575.00 | 3,860,785.50 |
| | ALLY FINANCIAL INC | 6,843,000.00 | 4,689,488.74 |
| | ALLY FINANCIAL INC | 17,466,000.00 | 10,937,146.32 |
| | AMERICAN ELECTRIC POWER CO INC | 606,000.00 | 371,939.41 |
| | AMERICAN EXPRESS CO | 4,228,000.00 | 3,356,515.76 |
| | AMSR TRUST | 450,000.00 | 422,875.71 |
| | ANNALY CAPITAL MANAGEMENT INC | 401,079.00 | 9,525,626.25 |
| | ARCH CAPITAL GROUP LTD | 606,000.00 | 407,355.03 |
| | ATHENE HOLDING LTD | 2,463,000.00 | 1,614,338.94 |
| | B2R MORTGAGE TRUST | 1,311,830.83 | 1,291,694.36 |
| | B2R MORTGAGE TRUST | 1,350,000.00 | 1,317,653.33 |
| | BANK | 29,262,164.40 | 1,617,548.07 |
| | BANK OF AMERICA CORP | 3,410,000.00 | 3,358,223.92 |
| | BANK OF AMERICA CREDIT CARD TR | 3,000,000.00 | 2,914,072.20 |
| | BANK OF NEW YORK MELLON CORP/THE | 3,565,000.00 | 3,431,122.49 |
| | BEAR STEARNS ASSET BACKED SECU | 52,655.83 | 42,905.53 |
| | BIOGEN INC | 2,463,000.00 | 1,502,960.78 |
| | BLACKROCK CORPORATE HIGH YIELD FUND INC | 478,737.00 | 4,131,500.31 |
| | BLACKROCK CREDIT ALLOCATION INCOME TRUST | 49,400.00 | 478,192.00 |
| | BLACKROCK LIMITED DURATION INCOME TRUST | 89,571.00 | 1,153,674.48 |
| | BLACKROCK MUNIHOLDINGS FUND INC | 244,634.00 | 2,522,176.54 |
| | BLACKROCK MUNIVEST FUND INC | 472,804.00 | 2,865,192.24 |
| | BLACKROCK MUNIYIELD QUALITY FUND III INC | 288,886.00 | 2,758,861.30 |
| | BP CAPITAL MARKETS PLC | 27,232,000.00 | 24,339,599.41 |
| | BROOKFIELD RENEWABLE PARTNERS LP | 316,505.00 | 5,760,391.00 |
| | CARMAX AUTO OWNER TRUST | 206,558.87 | 201,378.37 |
| | CHARLES SCHWAB CORP/THE | 21,620,000.00 | 20,771,985.77 |
| | CHARTER COMM OPT LLC/CAP | 2,462,000.00 | 1,554,455.29 |
| | CITIGROUP INC | 3,588,000.00 | 3,411,862.96 |
| | CITIGROUP INC | 4,764,000.00 | 4,165,640.65 |
| | CITIGROUP INC | 2,077,000.00 | 2,015,066.77 |
| | CITIGROUP INC | 3,959,000.00 | 3,870,266.50 |
| | CITIZENS FINANCIAL GROUP INC | 6,841,000.00 | 6,249,629.76 |
| | DREYFUS GOVERNMENT CASH MANAGE | 295,647.63 | 295,647.63 |
| | DUKE ENERGY CORP | 2,466,000.00 | 1,688,496.73 |
| | EATON VANCE MUNICIPAL BOND FUND | 273,539.00 | 2,450,909.44 |
| | EDISON INTERNATIONAL | 15,987,000.00 | 14,103,999.98 |
| | ENBRIDGE INC | 32,865.00 | 575,137.50 |
| | ENBRIDGE INC | 87,656.00 | 1,731,206.00 |
| | ENBRIDGE INC | 4,255,000.00 | 4,194,088.74 |
| | ENBRIDGE INC | 1,808,000.00 | 1,785,334.08 |
| | ENERGY TRANSFER LP | 6,313,000.00 | 5,222,113.60 |

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| | ENERGY TRANSFER LP | 3,749,000.00 | 3,225,008.83 |
| | ENTERGY ARKANSAS LLC | 635.00 | 13,906.50 |
| | ENTERGY LOUISIANA LLC | 120,950.00 | 2,699,604.00 |
| | ENTERGY MISSISSIPPI LLC | 325.00 | 7,289.75 |
| | FANNIE MAE - CAS | 702,140.99 | 708,670.20 |
| | FANNIE MAE - CAS | 420,667.91 | 435,353.13 |
| | FHLMC MULTIFAMILY STRUCTURED P | 24,368,853.00 | 3,403,159.06 |
| | FHLMC MULTIFAMILY STRUCTURED P | 15,100,238.00 | 1,351,915.25 |
| | FHLMC MULTIFAMILY STRUCTURED P | 11,576,808.00 | 1,666,164.31 |
| | FHLMC MULTIFAMILY STRUCTURED P | 16,073,000.00 | 2,387,187.68 |
| | FHLMC MULTIFAMILY STRUCTURED P | 9,700,000.00 | 1,348,513.40 |
| | FHLMC MULTIFAMILY STRUCTURED P | 11,201,391.00 | 2,377,180.48 |
| | FHLMC MULTIFAMILY STRUCTURED P | 7,569,056.00 | 1,061,621.41 |
| | FHLMC MULTIFAMILY STRUCTURED P | 9,255,000.00 | 1,304,506.13 |
| | FHLMC MULTIFAMILY STRUCTURED P | 16,150,000.00 | 2,309,655.11 |
| | FHLMC MULTIFAMILY STRUCTURED P | 16,196,664.00 | 1,334,616.45 |
| | FHLMC MULTIFAMILY STRUCTURED P | 47,083,572.25 | 3,713,829.76 |
| | FHLMC MULTIFAMILY STRUCTURED P | 5,835,659.00 | 1,523,153.68 |
| | FHLMC MULTIFAMILY STRUCTURED P | 34,400,854.16 | 2,843,805.09 |
| | FHLMC MULTIFAMILY STRUCTURED P | 7,005,157.00 | 1,181,255.81 |
| | FHLMC MULTIFAMILY STRUCTURED P | 28,800,000.00 | 2,810,134.08 |
| | FHLMC MULTIFAMILY STRUCTURED P | 34,583,217.22 | 2,760,698.69 |
| | FHLMC MULTIFAMILY STRUCTURED P | 19,436,545.00 | 3,125,135.99 |
| | FHLMC MULTIFAMILY STRUCTURED P | 35,663,000.00 | 3,441,436.70 |
| | FHLMC MULTIFAMILY STRUCTURED P | 18,435,033.00 | 4,603,535.61 |
| | FHLMC MULTIFAMILY STRUCTURED P | 66,642,085.98 | 4,913,514.34 |
| | FHLMC MULTIFAMILY STRUCTURED P | 15,300,000.00 | 2,326,233.42 |
| | FHLMC MULTIFAMILY STRUCTURED P | 10,630,000.00 | 953,485.49 |
| | FHLMC MULTIFAMILY STRUCTURED P | 10,743,000.00 | 936,281.46 |
| | FHLMC MULTIFAMILY STRUCTURED P | 19,500,000.00 | 2,685,928.05 |
| | FHLMC MULTIFAMILY STRUCTURED P | 21,702,896.00 | 3,261,717.39 |
| | FHLMC MULTIFAMILY STRUCTURED P | 34,224,292.55 | 3,486,096.71 |
| | FHLMC MULTIFAMILY STRUCTURED P | 52,485,811.00 | 11,966,570.71 |
| | FHLMC MULTIFAMILY STRUCTURED P | 26,000,000.00 | 4,043,829.40 |
| | FHLMC MULTIFAMILY STRUCTURED P | 39,700,000.00 | 3,155,649.78 |
| | FHLMC MULTIFAMILY STRUCTURED P | 4,900,000.00 | 698,924.73 |
| | FHLMC MULTIFAMILY STRUCTURED P | 38,058,448.00 | 5,488,979.66 |
| | FHLMC MULTIFAMILY STRUCTURED P | 54,809,961.80 | 2,059,451.43 |
| | FHLMC MULTIFAMILY STRUCTURED P | 5,000,000.00 | 1,171,014.00 |
| | FHLMC MULTIFAMILY STRUCTURED P | 18,230,000.00 | 2,776,638.65 |
| | FHLMC MULTIFAMILY STRUCTURED P | 16,000,000.00 | 1,489,336.00 |
| | FHLMC MULTIFAMILY STRUCTURED P | 9,500,000.00 | 1,034,514.85 |
| | FHLMC MULTIFAMILY STRUCTURED P | 10,595,456.00 | 1,864,425.18 |
| | FHLMC MULTIFAMILY STRUCTURED P | 41,864,611.00 | 3,173,320.77 |
| | FHLMC MULTIFAMILY STRUCTURED P | 39,018,396.00 | 4,497,002.80 |
| | FHLMC MULTIFAMILY STRUCTURED P | 10,451,281.00 | 1,753,324.67 |
| | FHLMC MULTIFAMILY STRUCTURED P | 47,774,075.00 | 5,115,318.31 |

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| | FHLMC MULTIFAMILY STRUCTURED P | 146,903,000.00 | 6,116,923.40 |
| | FHLMC MULTIFAMILY STRUCTURED P | 53,824,566.25 | 4,299,737.80 |
| | FHLMC MULTIFAMILY STRUCTURED P | 29,501,666.00 | 4,888,375.90 |
| | FHLMC MULTIFAMILY STRUCTURED P | 155,000,000.00 | 3,870,815.00 |
| | FHLMC MULTIFAMILY STRUCTURED P | 9,413,138.00 | 1,456,613.45 |
| | FHLMC MULTIFAMILY STRUCTURED P | 219,461,644.60 | 4,987,748.69 |
| | FHLMC MULTIFAMILY STRUCTURED P | 21,000,000.00 | 3,480,655.50 |
| | FHLMC MULTIFAMILY STRUCTURED P | 96,839,687.00 | 3,497,423.40 |
| | FHLMC MULTIFAMILY STRUCTURED P | 20,601,000.00 | 3,444,948.66 |
| | FHLMC MULTIFAMILY STRUCTURED P | 52,159,495.00 | 5,561,151.47 |
| | FHLMC MULTIFAMILY STRUCTURED P | 31,585,759.00 | 5,629,444.55 |
| | FHLMC MULTIFAMILY STRUCTURED P | 97,300,000.00 | 4,954,895.47 |
| | FHLMC MULTIFAMILY STRUCTURED P | 31,370,856.00 | 5,408,501.84 |
| | FHLMC MULTIFAMILY STRUCTURED P | 10,400,000.00 | 1,927,346.72 |
| | FHLMC MULTIFAMILY STRUCTURED P | 19,560,000.00 | 4,641,505.85 |
| | FIRST TRUST HIGH INCOME LONG/SHORT FUND | 102,551.00 | 1,099,346.72 |
| | FREDDIE MAC - STACR | 613,323.98 | 620,990.53 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 30,075,545.46 | 1,028,156.58 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 74,449,573.32 | 3,055,261.59 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 34,605,768.37 | 1,076,357.06 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 50,273,565.40 | 1,581,706.91 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 129,340,462.23 | 2,455,231.19 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 61,486,174.27 | 1,495,761.86 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 80,907,599.40 | 2,317,128.92 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 27,869,164.92 | 578,856.49 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 81,880,226.52 | 2,543,494.60 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 68,680,536.95 | 1,368,068.22 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 129,170,380.63 | 1,654,194.65 |
| | GLS AUTO RECEIVABLES TRUST | 612,483.78 | 599,457.54 |
| | GOLDMAN SACHS GROUP INC | 629,000.00 | 426,875.46 |
| | GOVERNMENT NATIONAL MORTGAGE A | 3,582,058.66 | 43,302.07 |
| | GOVERNMENT NATIONAL MORTGAGE A | 15,513,405.05 | 522,247.92 |
| | GOVERNMENT NATIONAL MORTGAGE A | 15,031,118.87 | 619,623.30 |
| | GOVERNMENT NATIONAL MORTGAGE A | 9,038,748.10 | 346,537.47 |
| | GOVERNMENT NATIONAL MORTGAGE A | 12,198,605.77 | 390,250.48 |
| | GOVERNMENT NATIONAL MORTGAGE A | 19,634,134.94 | 652,760.38 |
| | HOME PARTNERS OF AMERICA TRUST | 559,504.65 | 494,857.86 |
| | INVESCO MUNICIPAL OPPORTUNITY TRUST | 629,159.00 | 5,177,978.57 |
| | INVESCO MUNICIPAL TRUST | 345,339.00 | 2,880,127.26 |
| | INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS | 359,185.00 | 3,053,072.50 |
| | JPMORGAN CHASE & CO | 6,849,000.00 | 6,759,191.46 |
| | KINDER MORGAN INC | 2,464,000.00 | 1,464,157.81 |
| | LINCOLN NATIONAL CORP | 265,794.00 | 7,051,514.82 |
| | LINCOLN NATIONAL CORP | 8,648,000.00 | 8,908,027.37 |
| | LSTAR SECURITIES INVESTMENT LT | 19,745,419.68 | 19,629,306.74 |
| | LYB INT FINANCE III | 2,462,000.00 | 1,566,401.29 |

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| | MACY'S RETAIL HLDGS LLC | 3,809,000.00 | 2,122,817.67 |
| | MERRILL LYNCH MORTGAGE INVESTO | 4,563.38 | 4,304.87 |
| | MICRON TECHNOLOGY INC | 3,062,000.00 | 1,870,678.44 |
| | MID-STATE TRUST | 166,839.53 | 164,525.40 |
| | MORGAN STANLEY | 2,560,000.00 | 1,859,817.98 |
| | MORGAN STANLEY MORTGAGE LOAN T | 89,522.87 | 86,983.79 |
| | NASDAQ INC | 2,462,000.00 | 1,536,469.82 |
| | NCL CORPORATION LTD | 13,008,000.00 | 13,192,161.67 |
| | NEPTUNE BIDCO US INC | 6,514,000.00 | 5,903,803.40 |
| | NEW RESIDENTIAL MORTGAGE LOAN | 1,710,151.23 | 1,610,955.79 |
| | NEXTERA ENERGY CAPITAL | 290,000.00 | 285,257.82 |
| | NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND | 925,277.00 | 8,956,681.36 |
| | NUVEEN QUALITY MUNICIPAL INCOME FUND | 698,672.00 | 7,084,534.08 |
| | ORACLE CORP | 2,462,000.00 | 1,778,458.84 |
| | ORACLE CORP | 2,464,000.00 | 1,570,487.17 |
| | PACIFIC GAS & ELECTRIC | 2,464,000.00 | 1,466,696.54 |
| | PALMER SQUARE LOAN FUNDING LTD | 3,000,000.00 | 2,948,757.00 |
| | PALMER SQUARE LOAN FUNDING LTD | 750,000.00 | 749,770.50 |
| | PALMER SQUARE LOAN FUNDING LTD | 403,999.92 | 402,132.63 |
| | PALMER SQUARE LOAN FUNDING LTD | 250,000.00 | 249,270.00 |
| | PARAMOUNT GLOBAL | 2,464,000.00 | 1,593,366.25 |
| | PROGRESS RESIDENTIAL TRUST | 7,197,573.60 | 6,341,220.69 |
| | PROGRESS RESIDENTIAL TRUST | 2,050,000.00 | 1,805,674.03 |
| | PROGRESS RESIDENTIAL TRUST | 1,596,000.00 | 1,408,136.60 |
| | PROGRESS RESIDENTIAL TRUST | 5,200,000.00 | 4,584,529.04 |
| | PROGRESS RESIDENTIAL TRUST | 200,000.00 | 192,568.96 |
| | PROGRESS RESIDENTIAL TRUST | 1,300,000.00 | 1,181,610.30 |
| | PROGRESS RESIDENTIAL TRUST | 2,200,000.00 | 1,996,172.20 |
| | PROGRESS RESIDENTIAL TRUST | 12,561,916.44 | 11,165,224.79 |
| | PROGRESS RESIDENTIAL TRUST | 5,330,000.00 | 4,727,713.20 |
| | PROGRESS RESIDENTIAL TRUST | 2,200,000.00 | 1,922,604.86 |
| | PROGRESS RESIDENTIAL TRUST | 750,000.00 | 708,264.90 |
| | PROGRESS RESIDENTIAL TRUST | 2,500,000.00 | 2,385,155.25 |
| | PROGRESS RESIDENTIAL TRUST | 975,000.00 | 866,774.22 |
| | REGIONS FINANCIAL CORP | 9,374,000.00 | 8,894,222.74 |
| | REINSURANCE GROUP OF AMERICA INC | 948.00 | 23,709.48 |
| | REINSURANCE GROUP OF AMERICA INC | 130,237.00 | 3,404,395.18 |
| | RESIDENTIAL ACCREDIT LOANS IN | 9,734.52 | 9,032.45 |
| | RITHM CAPITAL CORP | 290,000.00 | 5,936,300.00 |
| | SEMPRA | 26,784,000.00 | 25,380,606.79 |
| | SEQUOIA MORTGAGE TRUST | 1,662,453.97 | 1,646,442.88 |
| | SIMON PROPERTY GROUP LP | 2,462,000.00 | 1,522,959.30 |
| | STIFEL FINANCIAL CORP | 130,382.00 | 2,803,213.00 |
| | TOWD POINT MORTGAGE TRUST | 3,862,709.35 | 3,837,500.54 |
| | TREASURY BILL | 15,000,000.00 | 14,931,627.75 |
| | TREASURY BILL | 80,000,000.00 | 79,301,833.60 |

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| | TREASURY BILL | 25,000,000.00 | 24,860,363.25 |
| | TREASURY BILL | 100,000,000.00 | 98,513,406.00 |
| | TRICON AMERICAN HOMES | 17,450,000.00 | 17,320,002.74 |
| | TRICON AMERICAN HOMES | 16,350,000.00 | 15,741,461.18 |
| | VERIZON COMMUNICATIONS INC | 2,462,000.00 | 1,426,466.70 |
| | VIRTUS CVT & INCOME FUND | 192,309.00 | 4,060,027.61 |
| | WARNERMEDIA HOLDINGS INC | 3,304,000.00 | 3,261,923.63 |
| | WELLS FARGO & CO | 2,686,000.00 | 2,632,040.14 |
| | WESTERN ALLIANCE BANK | 12,453,168.51 | 12,453,047.71 |
| | WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC | 893,251.00 | 3,251,433.64 |
| | WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC | 122,046.00 | 1,402,308.54 |
| | WI TREASURY BILL | 30,000,000.00 | 29,367,701.70 |
| | WILLIAMS COMPANIES INC | 2,463,000.00 | 1,569,789.21 |
| TOTAL TS Flexible Income | | 3,483,386,746.54 | 910,397,785.50 |