

TS Flexible Income

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Flexible Income			
	AGNC INVESTMENT CORP	597,440.00	14,965,872.00
	ALLY FINANCIAL INC	8,484,000.00	8,761,426.80
	ALLY FINANCIAL INC	12,484,000.00	12,643,795.20
	ANNALY CAPITAL MANAGEMENT INC	493,052.00	13,041,225.40
	ARIVO ACCEPTANCE AUTO LOAN REC	276,440.70	279,458.27
	AT&T INC	69,235.00	1,852,036.25
	BANK	29,904,793.91	2,580,251.41
	BANK OF AMERICA CORP	128,065.00	3,506,419.70
	BANK OF NEW YORK MELLON CORP/THE	3,378,000.00	3,686,242.50
	BEAR STEARNS ASSET BACKED SECU	67,431.99	68,405.50
	BLACKROCK CORPORATE HIGH YIELD FUND INC	631,461.00	7,779,599.52
	BLACKROCK CREDIT ALLOCATION INCOME TRUST	73,745.00	1,149,684.55
	BLACKROCK DEBT STRATEGIES FUND INC	85,719.00	981,482.55
	BLACKROCK LIMITED DURATION INCOME TRUST	94,038.00	1,600,526.76
	BLACKROCK MUNICIPAL INCOME TRUST	42,634.00	658,268.96
	BLACKROCK MUNIHOLDINGS FUND INC	110,000.00	1,845,800.00
	BLACKROCK MUNIVEST FUND INC	444,552.00	4,276,590.24
	BLACKROCK MUNIYIELD QUALITY FUND III INC	87,952.00	1,306,087.20
	BP CAPITAL MARKETS PLC	25,504,000.00	27,941,162.24
	BROOKFIELD RENEWABLE PARTNERS LP	349,698.00	9,162,087.60
	CARVANA AUTO RECEIVABLES TRUST	5,000,000.00	4,999,698.50
	CHARLES SCHWAB CORP/THE	18,593,000.00	20,550,842.90
	CITIGROUP INC	4,775,000.00	4,927,083.75
	CITIGROUP INC	6,134,000.00	6,324,154.00
	CITIZENS FINANCIAL GROUP INC	12,391,000.00	13,692,055.00
	COHEN & STEERS LIMITED DURATION PREFERRED AND INCOME FUND INC	12,837.00	351,605.43
	DREYFUS GOVERNMENT CASH MANAGE	69,588,612.74	69,588,612.74
	DUKE ENERGY CORP	241,181.00	6,929,130.13
	EATON VANCE MUNICIPAL BOND FUND	149,291.00	2,042,300.88
	EDISON INTERNATIONAL	15,630,000.00	15,744,099.00
	ENBRIDGE INC	46,849.00	994,604.27
	ENBRIDGE INC	32,865.00	701,339.10
	ENBRIDGE INC	22,839.00	511,593.60
	ENBRIDGE INC	90,996.00	1,956,414.00
	ENERGY TRANSFER LP	40,477.00	1,011,925.00
	ENERGY TRANSFER LP	4,302,000.00	3,455,990.19
	ENERGY TRANSFER LP	5,566,000.00	5,746,895.00
	ENERGY TRANSFER LP	9,624,000.00	9,761,430.72
	ENTERGY LOUISIANA LLC	126,633.00	3,230,407.83
	ENTERGY NEW ORLEANS LLC	670.00	17,118.50
	FHLMC MULTIFAMILY STRUCTURED P	24,034,533.00	4,985,600.95
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	2,310,881.53
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	2,460,284.71
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	3,527,126.63
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,991,855.23

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	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	3,367,520.10
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,561,780.09
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,908,706.78
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	3,421,122.33
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	2,235,180.12
	FHLMC MULTIFAMILY STRUCTURED P	27,747,222.53	2,334,548.64
	FHLMC MULTIFAMILY STRUCTURED P	47,432,042.70	5,671,292.82
	FHLMC MULTIFAMILY STRUCTURED P	35,453,024.09	5,678,525.05
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	2,194,817.03
	FHLMC MULTIFAMILY STRUCTURED P	34,551,183.03	4,415,686.11
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,773,885.08
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	4,337,804.16
	FHLMC MULTIFAMILY STRUCTURED P	34,764,468.70	4,231,986.54
	FHLMC MULTIFAMILY STRUCTURED P	15,310,315.00	3,683,073.87
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	5,203,484.91
	FHLMC MULTIFAMILY STRUCTURED P	47,397,643.07	7,907,614.22
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	6,667,680.44
	FHLMC MULTIFAMILY STRUCTURED P	66,947,336.63	7,489,619.48
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	3,478,531.50
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	1,434,875.67
	FHLMC MULTIFAMILY STRUCTURED P	55,697,448.72	6,028,608.30
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	1,399,309.05
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	3,979,333.80
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	4,817,899.67
	FHLMC MULTIFAMILY STRUCTURED P	34,974,367.93	5,127,375.24
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	17,876,751.20
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	6,001,314.80
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	4,760,387.30
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	8,081,532.56
	FHLMC MULTIFAMILY STRUCTURED P	54,988,839.90	2,962,991.15
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,665,195.00
	FHLMC MULTIFAMILY STRUCTURED P	14,000,000.00	3,160,488.80
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	2,479,446.40
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	1,699,266.90
	FIFTH THIRD BANCORP	5,506,000.00	5,974,010.00
	FIRST TRUST HIGH INCOME LONG/SHORT FUND	99,219.00	1,562,699.25
	FIRST TRUST INTERMEDIATE DURATION PREFERRED & INCOME FUND	26,692.00	670,236.12
	FRESB MULTIFAMILY MORTGAGE PAS	33,366,038.45	2,421,930.62
	FRESB MULTIFAMILY MORTGAGE PAS	53,305,372.57	4,439,516.63
	FRESB MULTIFAMILY MORTGAGE PAS	45,556,350.10	3,331,472.10
	FRESB MULTIFAMILY MORTGAGE PAS	57,315,109.67	3,873,165.97
	FRESB MULTIFAMILY MORTGAGE PAS	67,389,614.31	3,115,677.95
	FRESB MULTIFAMILY MORTGAGE PAS	70,000,000.00	3,999,219.00
	FRESB MULTIFAMILY MORTGAGE PAS	34,189,986.98	1,839,294.80
	FRESB MULTIFAMILY MORTGAGE PAS	57,936,499.63	2,780,193.01
	FS KKR CAPITAL CORP	7,844,000.00	7,773,630.06

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	GMAC CAPITAL TRUST I	143,024.00	3,619,937.44
	GOVERNMENT NATIONAL MORTGAGE A	5,069,082.31	97,670.06
	GOVERNMENT NATIONAL MORTGAGE A	22,571,457.77	978,183.78
	GOVERNMENT NATIONAL MORTGAGE A	30,021,513.74	1,670,613.18
	GOVERNMENT NATIONAL MORTGAGE A	20,215,823.93	1,095,422.72
	GOVERNMENT NATIONAL MORTGAGE A	32,068,664.77	1,458,486.08
	GOVERNMENT NATIONAL MORTGAGE A	26,300,211.24	1,254,122.94
	GREEN TREE FINANCIAL CORPORATI	60,078.27	60,685.12
	HARTFORD FINANCIAL SERVICES GROUP INC/THE	113,837.00	3,033,756.05
	HARVEST COMMERCIAL CAPITAL LOA	2,675,880.56	2,689,534.51
	HUNTINGTON BANCSHARES	4,423,000.00	5,136,208.75
	INVESCO MUNICIPAL OPPORTUNITY TRUST	482,714.00	6,564,910.40
	INVESCO MUNICIPAL TRUST	151,087.00	2,072,913.64
	INVESCO SENIOR INCOME TRUST	1,501,838.00	6,698,197.48
	INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	392,823.00	5,507,378.46
	JPMORGAN CHASE & CO	62,822.00	1,672,949.86
	JPMORGAN CHASE & CO	740,000.00	741,036.00
	MACY'S INC	24,491,000.00	26,969,489.20
	MARRIOTT OWNERSHIP RESOR	8,434,000.00	8,969,137.30
	MERRILL LYNCH MORTGAGE INVESTO	5,479.72	5,460.26
	MID-STATE TRUST	345,261.56	381,820.69
	MORGAN STANLEY MORTGAGE LOAN T	147,371.03	151,701.97
	MPLX LP	15,270,000.00	15,554,022.00
	NATIONAL RURAL UTIL COOP	254,594.00	6,970,783.72
	NEW RESIDENTIAL MORTGAGE LOAN	4,582,964.19	4,668,022.63
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	325,786.00	5,114,840.20
	NUVEEN CREDIT STRATEGIES INCOME FUND	1,538,241.00	10,383,126.75
	NUVEEN PREFERRED & INCOME OPPORTUNITIES FUND	104,375.00	1,041,662.50
	NUVEEN PREFERRED & INCOME SECURITIES FUND	115,860.00	1,153,965.60
	NUVEEN QUALITY MUNICIPAL INCOME FUND	262,331.00	4,199,919.31
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	3,013,830.00
	PRESTON RIDGE PARTNERS MORTGAG	2,640,748.86	2,658,593.46
	PRESTON RIDGE PARTNERS MORTGAG	5,327,910.67	5,351,635.86
	REDWOOD FUNDING TRUST	11,108,542.42	11,139,851.85
	REGIONS FINANCIAL CORP	13,936,000.00	15,573,480.00
	REINSURANCE GROUP OF AMERICA INC	190,088.00	5,176,096.24
	RESIDENTIAL ACCREDIT LOANS IN	9,767.78	9,192.98
	SEMPRA ENERGY	25,813,000.00	28,007,105.00
	STIFEL FINANCIAL CORP	136,380.00	3,609,978.60
	SUTHERLAND COMMERCIAL MORTGAGE	4,887,794.86	4,903,422.61
	TRUIST FINANCIAL CORP	11,043,000.00	12,409,571.25
	US TREASURY N/B	70,000,000.00	70,916,015.80
	VCAT ASSET SECURITIZATION LLC	4,781,871.19	4,804,926.03
	VELOCITY COMMERCIAL CAPITAL LO	4,932,004.44	4,941,250.47

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	VELOCITY COMMERCIAL CAPITAL LO	4,646,931.20	4,732,154.99
	VELOCITY COMMERCIAL CAPITAL LO	5,124,718.80	5,218,156.26
	VIRTUS ALLIANZGI CVTF	190,829.00	5,056,968.50
	WELLS FARGO & CO	70,650.00	1,847,497.50
	WELLS FARGO & CO	5,172,000.00	5,354,571.60
	WELLS FARGO INCOME OPPORTUNITIES FUND	248,476.00	2,184,104.04
	WESTERN ASSET HIGH INCOME OPPORTUNITY FUND INC	924,038.00	4,878,920.64
	WESTERN ASSET HIGH YIELD DEFINED OPPORTUNITY FUND INC	117,465.00	1,843,025.85
TOTAL TS Flexible Income		2,011,862,314.66	830,264,460.99