

TS Flexible Income

Effective Date : 03/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Flexible Income			
	3M COMPANY	2,523,000.00	1,747,088.74
	AGNC INVESTMENT CORP	647,712.00	14,871,467.52
	ALIBABA GROUP HOLDING	2,894,000.00	1,928,443.50
	ALLSTATE CORP	146,575.00	3,935,538.75
	ALLY AUTO RECEIVABLES TRUST	160,670,390.69	7,505,423.60
	ALLY FINANCIAL INC	7,772,000.00	6,663,130.37
	ALLY FINANCIAL INC	19,729,000.00	15,641,697.69
	AMERICAN ELECTRIC POWER	4,739,000.00	3,276,790.32
	AMERICAN EXPRESS CO	6,025,000.00	5,561,280.45
	AMERICAN HOMES 4 RENT	975,000.00	964,392.98
	AMERICAN HOMES 4 RENT	2,721,293.06	2,662,134.33
	AMERICAN HOMES 4 RENT	8,348,000.00	8,298,174.96
	AMERICAN TOWER CORP	4,483,000.00	2,889,431.49
	AMSR TRUST	17,900,910.00	17,134,271.31
	AMSR TRUST	7,225,000.00	7,317,704.70
	AMSR TRUST	6,125,000.00	5,997,499.55
	AMSR TRUST	600,000.00	577,661.52
	AMSR TRUST	3,636,576.00	3,610,574.85
	ANNALY CAPITAL MGMT	401,079.00	9,958,791.57
	ARCH CAPITAL GROUP LTD	5,402,000.00	4,017,294.59
	ATHENE HOLDING LTD	7,310,000.00	5,379,810.29
	B2R MORTGAGE TRUST	721,824.07	718,356.79
	B2R MORTGAGE TRUST	1,600,000.00	1,582,236.48
	BANK	29,141,667.13	1,535,136.40
	BANK OF AMERICA CORP	5,222,000.00	5,228,543.17
	BANK OF AMERICA CORP	23,752,000.00	23,202,666.36
	BANK OF AMERICA CREDIT CARD TR	6,457,000.00	6,443,662.42
	BANK OF NY MELLON CORP	4,480,000.00	4,396,366.02
	BARCLAYS PLC	1,711,000.00	1,256,823.18
	BAYVIEW OPPORTUNITY MASTER FUN	12,700,000.00	12,700,000.00
	BAYVIEW OPPORTUNITY MASTER FUN	2,700,000.00	2,700,000.00
	BAYVIEW OPPORTUNITY MASTER FUN	1,700,000.00	1,700,000.00
	BEAR STEARNS ASSET BACKED SECU	52,097.29	44,087.63
	BERKSHIRE HATHAWAY ENERG	4,319,000.00	2,787,960.76
	BIOGEN INC	8,235,000.00	5,516,861.61
	BLACKROCK MUNIHOLDINGS FUND INC	201,688.00	2,436,391.04
	BLACKROCK MUNIYIELD QUALITY FUND III INC	421,785.00	4,833,656.10
	BOEING CO	9,750,000.00	6,793,760.22
	BP CAP MARKETS AMERICA	4,548,000.00	3,075,222.34
	BP CAPITAL MARKETS PLC	31,433,000.00	30,052,047.72
	BROOKFIELD FINANCE INC	8,712,000.00	9,272,020.95
	BROOKFIELD RENEWABLE PAR	316,505.00	5,769,886.15
	CAPITAL ONE MULTI-ASSET EXECUT	15,000,000.00	14,779,515.00
	CARMAX AUTO OWNER TRUST	105,856.32	104,533.06
	CHARLES SCHWAB CORP	25,231,000.00	25,051,314.91
	CHARTER COMM OPT LLC/CAP	7,150,000.00	4,807,700.75

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	CHASE AUTO CREDIT LINKED NOTES	758,787.64	750,767.63
	CHASE AUTO CREDIT LINKED NOTES	2,000,000.00	1,933,975.00
	CHASE AUTO CREDIT LINKED NOTES	2,254,711.47	2,214,707.70
	CHASE MORTGAGE FINANCE CORPORA	1,949,164.34	1,748,191.85
	CHASE MORTGAGE FINANCE CORPORA	3,400,795.76	3,378,905.86
	CITIGROUP INC	9,514,000.00	9,455,863.75
	CITIGROUP INC	7,402,000.00	7,097,112.36
	CITIZENS FINANCIAL GROUP	8,348,000.00	8,156,830.80
	DREYFUS GOVERNMENT CASH MANAGE	31,670,043.54	31,670,043.54
	DUKE ENERGY CORP	6,943,000.00	5,175,738.71
	EDISON INTERNATIONAL	22,197,000.00	21,483,825.93
	ENBRIDGE INC	31,680.00	649,123.20
	ENBRIDGE INC	87,656.00	1,897,752.40
	ENBRIDGE INC	2,742,000.00	2,979,501.07
	ENERGY TRANSFER LP	2,561,000.00	2,326,197.02
	ENERGY TRANSFER LP	4,337,000.00	4,236,379.43
	ENERGY TRANSFER LP	5,467,000.00	5,735,440.63
	FANNIE MAE - CAS	2,636,837.76	2,636,844.09
	FANNIE MAE - CAS	1,304,868.38	1,306,903.97
	FANNIE MAE - CAS	5,394,592.48	5,401,335.72
	FANNIE MAE - CAS	6,047,219.26	6,077,177.79
	FANNIE MAE - CAS	463,049.40	471,731.58
	FANNIE MAE - CAS	493,802.54	493,892.07
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	3,314,970.62
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,207,692.87
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,625,846.92
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,336,332.70
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,317,199.86
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,410,043.12
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,038,507.79
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,288,706.92
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,293,440.51
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,246,990.88
	FHLMC MULTIFAMILY STRUCTURED P	46,936,285.68	3,507,816.17
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,578,020.55
	FHLMC MULTIFAMILY STRUCTURED P	34,331,244.85	2,677,521.25
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,142,800.30
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	2,704,489.92
	FHLMC MULTIFAMILY STRUCTURED P	34,524,038.39	2,615,744.84
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	3,077,994.59
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	3,282,943.20
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,881,664.95
	FHLMC MULTIFAMILY STRUCTURED P	66,530,690.69	4,662,670.40
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,304,253.44
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	921,029.97
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	881,223.58
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,619,327.75

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	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	3,200,984.00
	FHLMC MULTIFAMILY STRUCTURED P	34,205,421.95	3,535,400.58
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	12,935,626.74
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	3,934,603.40
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	3,036,934.87
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	682,624.88
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	5,389,003.93
	FHLMC MULTIFAMILY STRUCTURED P	54,749,871.55	2,074,231.73
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,203,094.00
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,725,939.19
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,393,449.60
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	959,189.35
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	1,848,419.68
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	3,069,241.16
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	4,116,511.01
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,731,555.69
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	4,705,120.55
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	5,572,163.00
	FHLMC MULTIFAMILY STRUCTURED P	53,728,736.34	4,423,008.68
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	4,832,759.36
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	3,529,954.50
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,442,754.49
	FHLMC MULTIFAMILY STRUCTURED P	219,169,933.40	4,806,988.40
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,450,875.40
	FHLMC MULTIFAMILY STRUCTURED P	96,839,687.00	3,429,906.77
	FHLMC MULTIFAMILY STRUCTURED P	20,601,000.00	3,454,835.08
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	5,149,284.45
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	5,664,192.04
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	4,842,416.67
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	5,450,074.50
	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	1,969,182.80
	FHLMC MULTIFAMILY STRUCTURED P	19,560,000.00	4,594,941.31
	FHLMC MULTIFAMILY STRUCTURED P	129,111,000.00	3,835,048.59
	FIRSTKEY HOMES TRUST	7,200,000.00	6,717,245.76
	FREDDIE MAC - SCRT	662,369.44	651,256.01
	FREDDIE MAC - SCRT	16,250,000.00	14,934,645.38
	FREDDIE MAC - SCRT	1,341,565.49	1,282,626.09
	FREDDIE MAC - STACR	584,248.77	584,979.08
	FREDDIE MAC - STACR	1,089,649.33	1,114,913.18
	FREDDIE MAC - STACR	268,869.87	270,054.48
	FREDDIE MAC - STACR	8,421,686.25	8,413,699.96
	FREDDIE MAC - STACR	747,574.01	749,328.49
	FRESB MULTIFAMILY MORTGAGE PAS	29,441,812.96	1,084,250.70
	FRESB MULTIFAMILY MORTGAGE PAS	72,860,078.26	3,116,356.70
	FRESB MULTIFAMILY MORTGAGE PAS	33,893,152.11	1,071,118.51
	FRESB MULTIFAMILY MORTGAGE PAS	49,070,219.08	1,364,696.77
	FRESB MULTIFAMILY MORTGAGE PAS	128,107,490.36	2,409,868.43

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	FRESB MULTIFAMILY MORTGAGE PAS	60,835,645.65	1,443,848.88
	FRESB MULTIFAMILY MORTGAGE PAS	79,040,407.78	2,213,012.86
	FRESB MULTIFAMILY MORTGAGE PAS	27,417,082.43	548,610.34
	FRESB MULTIFAMILY MORTGAGE PAS	80,588,375.84	2,363,987.48
	FRESB MULTIFAMILY MORTGAGE PAS	67,954,208.41	1,301,955.07
	FRESB MULTIFAMILY MORTGAGE PAS	125,514,831.85	1,453,361.34
	GLS AUTO RECEIVABLES TRUST	255,237.60	252,876.35
	GOLDMAN SACHS GROUP INC	4,536,000.00	3,411,970.08
	GOVERNMENT NATIONAL MORTGAGE A	3,535,929.42	37,395.28
	GOVERNMENT NATIONAL MORTGAGE A	15,341,407.77	527,245.83
	GOVERNMENT NATIONAL MORTGAGE A	11,547,062.59	504,172.47
	GOVERNMENT NATIONAL MORTGAGE A	8,938,188.95	361,748.17
	GOVERNMENT NATIONAL MORTGAGE A	12,059,101.55	425,258.19
	GOVERNMENT NATIONAL MORTGAGE A	18,128,648.79	622,644.76
	GS MORTGAGE-BACKED SECURITIES	6,540,357.56	5,549,286.71
	HOME PARTNERS OF AMERICA TRUST	1,310,019.58	1,195,789.67
	INVITATION HOMES TRUST	4,235,804.55	4,240,437.25
	ISHARES 0-5 YEAR HIGH YIELD CORPORATE BOND ETF	858,963.00	36,548,875.65
	JP MORGAN MORTGAGE TRUST	502,886.93	424,175.62
	JP MORGAN MORTGAGE TRUST	2,444,587.92	2,172,756.59
	JP MORGAN MORTGAGE TRUST	1,167,356.64	1,027,085.55
	JP MORGAN MORTGAGE TRUST	1,356,638.71	1,193,349.60
	JPMORGAN CHASE & CO	21,030,000.00	20,334,661.77
	JPMORGAN CHASE & CO	24,485,000.00	23,845,158.96
	KINDER MORGAN INC	6,328,000.00	4,180,308.38
	LINCOLN NATIONAL CORP	278,840.00	7,687,618.80
	LINCOLN NATIONAL CORP	12,242,000.00	13,184,621.76
	LYB INT FINANCE III	8,122,000.00	5,739,989.51
	MACY'S RETAIL HLDGS LLC	4,467,000.00	3,732,286.15
	MERRILL LYNCH MORTGAGE INVESTO	4,364.75	4,123.76
	MICRON TECHNOLOGY INC	7,820,000.00	5,571,495.22
	MID-STATE TRUST	142,544.47	142,039.53
	MORGAN STANLEY	7,127,000.00	5,631,854.96
	MORGAN STANLEY	12,359,000.00	12,345,348.37
	MORGAN STANLEY MORTGAGE LOAN T	67,178.05	65,456.40
	NASDAQ INC	7,556,000.00	5,278,942.50
	NCL CORPORATION LTD	15,459,000.00	16,329,295.32
	NEW RESIDENTIAL MORTGAGE LOAN	1,569,695.83	1,507,804.61
	NEXTERA ENERGY CAPITAL	2,121,000.00	2,106,872.46
	NUVEEN AMT-FREE QUALITY MUNICIPAL INCOME FUND	993,178.00	10,994,480.46
	NUVEEN QUALITY MUNICIPAL INCOME FUND	1,084,048.00	12,423,190.08
	ORACLE CORP	7,904,000.00	6,234,756.06
	ORACLE CORP	7,025,000.00	5,008,769.08
	PACIFIC GAS & ELECTRIC	7,764,000.00	5,321,258.25
	PALMER SQUARE LOAN FUNDING LTD	5,000,000.00	4,990,020.00
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	2,999,748.00

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	PALMER SQUARE LOAN FUNDING LTD	750,000.00	750,138.00
	PALMER SQUARE LOAN FUNDING LTD	3,462,896.96	3,463,471.80
	PALMER SQUARE LOAN FUNDING LTD	5,080,000.00	5,079,766.32
	PALMER SQUARE LOAN FUNDING LTD	750,000.00	749,979.75
	POST HOLDINGS INC	9,543,000.00	9,612,711.33
	PROGRESS RESIDENTIAL TRUST	250,000.00	239,997.68
	PROGRESS RESIDENTIAL TRUST	2,200,000.00	2,018,767.74
	PROGRESS RESIDENTIAL TRUST	2,596,000.00	2,377,826.45
	PROGRESS RESIDENTIAL TRUST	6,900,000.00	6,315,623.82
	PROGRESS RESIDENTIAL TRUST	2,200,000.00	2,059,118.16
	PROGRESS RESIDENTIAL TRUST	3,305,553.29	3,053,240.74
	PROGRESS RESIDENTIAL TRUST	5,330,000.00	4,907,197.75
	PROGRESS RESIDENTIAL TRUST	3,950,000.00	3,594,571.89
	PROGRESS RESIDENTIAL TRUST	750,000.00	723,897.00
	PROGRESS RESIDENTIAL TRUST	2,500,000.00	2,426,190.50
	PROGRESS RESIDENTIAL TRUST	975,000.00	899,188.29
	REGIONS FINANCIAL CORP	9,685,000.00	9,533,424.91
	REINSURANCE GRP OF AMER	130,237.00	3,371,835.93
	REMIC FUNDING TRUST 98-1	10,321,500.16	10,144,794.01
	RESIDENTIAL ACCREDIT LOANS IN	9,726.80	9,003.55
	RITHM CAPITAL CORP	290,000.00	6,519,200.00
	RITHM CAPITAL CORP	22,176,000.00	21,524,077.27
	RTX CORP	7,682,000.00	5,096,149.23
	SEMPRA	30,712,000.00	30,034,849.54
	SEQUOIA MORTGAGE TRUST	1,583,195.98	1,578,547.87
	SIMON PROPERTY GROUP LP	7,451,000.00	5,208,362.93
	STARBUCKS CORP	6,254,000.00	4,636,085.20
	TREASURY BILL	100,000,000.00	99,751,434.00
	TRICON AMERICAN HOMES	5,000,000.00	4,894,971.00
	TRICON AMERICAN HOMES	16,350,000.00	16,041,742.01
	TRICON AMERICAN HOMES	2,700,000.00	2,656,706.31
	U.S. BANK NATIONAL ASSOCIATION	3,196,883.56	3,215,390.64
	UBS GROUP AG	1,763,000.00	1,910,184.06
	US TREASURY N/B	99,349,000.00	95,654,459.06
	VALERO ENERGY CORP	4,947,000.00	3,571,368.42
	VERIZON COMMUNICATIONS	7,476,000.00	4,893,695.78
	VIRTUS CVT & INCOME FUND	192,309.00	4,476,953.52
	WELLS FARGO & COMPANY	6,373,000.00	6,346,084.91
	WELLS FARGO & COMPANY	22,999,000.00	22,562,466.33
	WELLS FARGO & COMPANY	28,201,000.00	27,359,498.52
	WESTERN ALLIANCE BANK	12,117,175.00	12,538,157.16
	WESTERN ASSET HIGH INCOME OPPO	734,806.00	2,865,743.40
	WESTERN ASSET HIGH YIELD DEFIN	117,473.00	1,404,977.08
	WILLIAMS COMPANIES INC	7,350,000.00	5,232,182.39
TOTAL TS Flexible Income		4,202,382,434.28	1,360,482,159.66