

# TS Flexible Income

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Flexible Income</b>			
	AGATE BAY MORTGAGE LOAN TRUST	76,302.68	68,385.90
	AGNC INVESTMENT CORP	64,699.00	1,681,527.01
	AGNC INVESTMENT CORP	558,166.00	13,468,545.58
	ALIBABA GROUP HOLDING	2,894,000.00	1,859,672.51
	ALLSTATE CORP	146,575.00	3,916,484.00
	ALLY AUTO RECEIVABLES TRUST	136,437,154.93	7,089,001.70
	ALLY BANK AUTO CREDIT-LINKED N	5,250,000.00	5,252,325.75
	ALLY BANK AUTO CREDIT-LINKED N	5,250,000.00	5,252,085.83
	ALLY BANK AUTO CREDIT-LINKED N	3,000,000.00	3,001,603.80
	ALLY FINANCIAL INC	7,188,000.00	6,324,925.34
	ALLY FINANCIAL INC	18,571,000.00	14,873,551.04
	AMERICAN ELECTRIC POWER	5,041,000.00	3,322,929.96
	AMERICAN EXPRESS CO	6,135,000.00	5,716,388.70
	AMERICAN HOMES 4 RENT	975,000.00	966,745.55
	AMERICAN HOMES 4 RENT	240,000.00	239,517.84
	AMERICAN HOMES 4 RENT	3,085,964.50	3,028,261.28
	AMERICAN HOMES 4 RENT	3,353,896.00	3,335,873.50
	AMERICAN HOMES 4 RENT	14,449,000.00	14,364,831.69
	AMERICAN TOWER CORP	4,864,000.00	3,060,258.75
	AMSR TRUST	5,000,000.00	4,923,100.50
	AMSR TRUST	17,900,910.00	17,201,338.86
	AMSR TRUST	7,225,000.00	7,282,235.01
	AMSR TRUST	450,000.00	429,329.12
	AMSR TRUST	6,125,000.00	6,049,374.01
	AMSR TRUST	600,000.00	581,808.90
	AMSR TRUST	3,636,576.00	3,610,900.68
	AMSR TRUST	1,000,000.00	950,245.50
	ANNALY CAPITAL MGMT	419,868.00	10,757,018.16
	ARCH CAPITAL GROUP LTD	5,286,000.00	3,827,130.50
	ATHENE HOLDING LTD	7,905,000.00	5,685,059.09
	B2R MORTGAGE TRUST	844,206.28	839,594.72
	BANK	29,081,152.97	1,460,976.05
	BANK OF AMERICA CORP	5,624,000.00	5,600,686.27
	BANK OF AMERICA CORP	23,752,000.00	23,485,196.87
	BANK OF NY MELLON CORP	4,133,000.00	4,060,145.13
	BARCLAYS PLC	1,711,000.00	1,233,614.28
	BAYVIEW OPPORTUNITY MASTER FUN	11,393,794.59	11,429,937.99
	BAYVIEW OPPORTUNITY MASTER FUN	2,422,302.79	2,429,532.88
	BAYVIEW OPPORTUNITY MASTER FUN	1,525,153.61	1,529,160.65
	BEAR STEARNS ASSET BACKED SECU	51,004.40	41,788.48
	BERKSHIRE HATHAWAY ENERG	4,075,000.00	2,498,655.12
	BIOGEN INC	8,870,000.00	5,747,606.64
	BP CAP MARKETS AMERICA	4,269,000.00	2,755,804.58
	BP CAPITAL MARKETS PLC	29,719,000.00	28,017,533.76
	BROOKFIELD FINANCE INC	7,731,000.00	8,118,246.64
	BROOKFIELD RENEWABLE PARTNERS LP	316,505.00	5,820,526.95

# TS Flexible Income

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	CARMAX AUTO OWNER TRUST	95,026.37	94,443.52
	CHARLES SCHWAB CORP	23,643,000.00	23,374,119.98
	CHARTER COMM OPT LLC/CAP	7,059,000.00	4,758,166.74
	CHASE AUTO CREDIT LINKED NOTES	193,940.38	193,121.35
	CHASE AUTO CREDIT LINKED NOTES	2,000,000.00	1,955,872.60
	CHASE AUTO CREDIT LINKED NOTES	1,293,503.49	1,279,104.73
	CHASE MORTGAGE FINANCE CORPORA	1,933,366.12	1,723,024.59
	CHASE MORTGAGE FINANCE CORPORA	3,319,814.89	3,203,090.53
	CIM TRUST	689,661.47	629,257.81
	CIM TRUST	8,830,542.44	7,130,909.39
	CITIGROUP INC	8,584,000.00	8,542,522.11
	CITIGROUP INC	6,756,000.00	6,470,450.90
	CITIZENS FINANCIAL GROUP	5,538,000.00	5,377,515.96
	CORNELL UNIVERSITY	8,598,000.00	8,561,168.92
	CREDIT SUISSE MORTGAGE TRUST	759,573.63	647,216.97
	CREDIT SUISSE MORTGAGE TRUST	2,450,237.53	2,143,633.67
	CSMLT TRUST	676,580.01	601,916.02
	DOMINION ENERGY INC	7,946,000.00	8,127,086.88
	DREYFUS GOVERNMENT CASH MANAGE	112,204,641.69	112,204,641.69
	DUKE ENERGY CORP	7,991,000.00	5,818,597.43
	EDISON INTERNATIONAL	20,489,000.00	19,959,482.28
	ENBRIDGE INC	31,680.00	655,776.00
	ENBRIDGE INC	87,656.00	1,916,160.16
	ENBRIDGE INC	2,610,000.00	2,812,770.90
	ENBRIDGE INC	1,672,000.00	1,681,495.29
	ENERGY TRANSFER LP	2,495,000.00	2,447,660.87
	ENERGY TRANSFER LP	4,337,000.00	4,295,147.08
	ENERGY TRANSFER LP	6,731,000.00	7,040,787.54
	EVERBANK MORTGAGE LOAN TRUST	1,947,849.99	1,520,641.69
	FANNIE MAE - CAS	4,298,409.15	4,295,783.25
	FANNIE MAE - CAS	5,617,127.22	5,623,249.89
	FANNIE MAE - CAS	464,998.85	465,784.51
	FANNIE MAE - CAS	5,426,491.59	5,432,580.66
	FANNIE MAE - CAS	445,256.45	452,344.67
	FANNIE MAE - CAS	281,148.22	281,088.11
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	3,196,250.44
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,118,871.76
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,568,691.06
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,256,650.81
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,271,326.62
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,429,662.36
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	1,002,878.73
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,244,626.28
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,215,095.24
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,166,226.21
	FHLMC MULTIFAMILY STRUCTURED P	46,858,365.73	3,411,940.36
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,600,302.26

## TS Flexible Income

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FHLMC MULTIFAMILY STRUCTURED P	34,286,245.82	2,599,960.31
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,098,991.45
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	2,642,616.00
	FHLMC MULTIFAMILY STRUCTURED P	34,489,696.45	2,546,257.02
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	2,965,830.18
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	3,205,775.60
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,820,075.35
	FHLMC MULTIFAMILY STRUCTURED P	66,466,217.29	4,536,970.70
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,220,967.89
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	899,632.85
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	864,223.86
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,520,735.75
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	3,081,576.84
	FHLMC MULTIFAMILY STRUCTURED P	35,046,047.45	3,531,187.17
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	12,985,614.22
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	3,791,052.20
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	2,950,388.87
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	658,438.97
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	5,208,991.27
	FHLMC MULTIFAMILY STRUCTURED P	54,709,626.40	2,036,385.30
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,207,558.50
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,639,849.84
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,370,393.60
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	902,974.05
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	1,790,374.59
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	2,972,483.67
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	3,882,014.35
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,678,031.55
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	4,448,091.25
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	5,278,636.12
	FHLMC MULTIFAMILY STRUCTURED P	53,680,976.47	4,317,405.26
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	4,685,076.97
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	3,347,457.50
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,399,477.58
	FHLMC MULTIFAMILY STRUCTURED P	218,954,091.40	4,618,004.53
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,348,613.80
	FHLMC MULTIFAMILY STRUCTURED P	96,839,687.00	3,316,236.35
	FHLMC MULTIFAMILY STRUCTURED P	20,601,000.00	3,351,982.53
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	4,884,314.21
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	5,499,996.63
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	4,693,100.09
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	5,291,927.74
	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	1,913,500.16
	FHLMC MULTIFAMILY STRUCTURED P	19,560,000.00	4,415,120.36
	FHLMC MULTIFAMILY STRUCTURED P	129,111,000.00	3,670,935.60
	FHLMC MULTIFAMILY STRUCTURED P	5,122,000.00	1,470,747.98
	FIRST INVESTORS AUTO OWNER TRU	1,124,958.13	1,107,338.81

## TS Flexible Income

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FIRSTKEY HOMES 2020-SFR1 TRUST	1,000,000.00	957,906.90
	FIRSTKEY HOMES TRUST	7,300,000.00	6,890,939.39
	FIRSTKEY HOMES TRUST	1,230,000.00	1,173,265.76
	FLAGSTAR MORTGAGE TRUST	7,548,757.45	6,620,750.95
	FLAGSTAR MORTGAGE TRUST	9,032,125.49	7,766,535.94
	FREDDIE MAC - SCRT	78,767.91	78,026.55
	FREDDIE MAC - SCRT	560,776.77	552,305.17
	FREDDIE MAC - SCRT	16,250,000.00	15,121,104.38
	FREDDIE MAC - SCRT	1,867,917.23	1,807,201.14
	FREDDIE MAC - SCRT	1,279,876.62	1,222,773.90
	FREDDIE MAC - STACR	7,351,384.75	7,422,435.15
	FREDDIE MAC - STACR	330,952.92	338,312.39
	FREDDIE MAC - STACR	194,037.70	194,659.69
	FREDDIE MAC - STACR	7,422,081.56	7,420,927.43
	FREDDIE MAC - STACR	823,311.78	827,149.07
	FRESB MULTIFAMILY MORTGAGE PAS	29,329,090.93	1,025,424.21
	FRESB MULTIFAMILY MORTGAGE PAS	72,152,030.00	2,979,705.67
	FRESB MULTIFAMILY MORTGAGE PAS	33,442,695.11	996,816.38
	FRESB MULTIFAMILY MORTGAGE PAS	48,633,313.61	1,296,676.00
	FRESB MULTIFAMILY MORTGAGE PAS	127,499,562.64	2,332,846.75
	FRESB MULTIFAMILY MORTGAGE PAS	60,425,230.35	1,378,517.04
	FRESB MULTIFAMILY MORTGAGE PAS	78,473,339.69	2,132,379.60
	FRESB MULTIFAMILY MORTGAGE PAS	26,751,579.39	511,971.73
	FRESB MULTIFAMILY MORTGAGE PAS	80,238,031.67	2,271,209.70
	FRESB MULTIFAMILY MORTGAGE PAS	67,634,236.42	1,253,938.74
	FRESB MULTIFAMILY MORTGAGE PAS	121,813,273.66	1,338,338.08
	GLS AUTO RECEIVABLES TRUST	99,713.35	99,312.09
	GOLDMAN SACHS GROUP INC	6,230,000.00	5,823,966.60
	GOLDMAN SACHS GROUP INC	4,786,000.00	3,552,604.30
	GOVERNMENT NATIONAL MORTGAGE A	3,512,623.64	36,593.46
	GOVERNMENT NATIONAL MORTGAGE A	15,254,309.62	527,251.48
	GOVERNMENT NATIONAL MORTGAGE A	11,480,847.89	504,210.14
	GOVERNMENT NATIONAL MORTGAGE A	8,887,228.77	376,271.05
	GOVERNMENT NATIONAL MORTGAGE A	11,988,352.81	439,103.39
	GOVERNMENT NATIONAL MORTGAGE A	18,015,236.40	645,230.10
	GS MORTGAGE-BACKED SECURITIES	150,320.94	147,777.78
	GS MORTGAGE-BACKED SECURITIES	6,138,653.87	5,171,032.59
	HOME PARTNERS OF AMERICA TRUST	1,280,807.35	1,187,090.93
	INVITATION HOMES TRUST	4,235,804.55	4,241,900.72
	ISHARES 0-5 YEAR HIGH YIELD CORPORATE BOND ETF	1,051,098.00	44,356,335.60
	JP MORGAN MORTGAGE TRUST	328,018.36	276,547.59
	JP MORGAN MORTGAGE TRUST	12,498,056.31	10,505,362.46
	JP MORGAN MORTGAGE TRUST	864,926.56	724,188.13
	JP MORGAN MORTGAGE TRUST	1,607,550.74	1,413,529.17
	JP MORGAN MORTGAGE TRUST	2,372,967.99	2,108,411.48
	JP MORGAN MORTGAGE TRUST	1,131,274.43	991,552.65

## TS Flexible Income

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	JP MORGAN MORTGAGE TRUST	3,814,560.19	3,307,811.89
	JP MORGAN MORTGAGE TRUST	1,328,207.37	1,160,124.45
	JP MORGAN MORTGAGE TRUST	409,138.82	363,031.53
	JP MORGAN MORTGAGE TRUST	209,095.12	175,684.04
	JP MORGAN MORTGAGE TRUST	2,065,079.18	1,788,502.92
	JP MORGAN MORTGAGE TRUST	1,000,637.90	861,440.86
	JP MORGAN MORTGAGE TRUST	1,393,646.10	1,191,256.63
	JP MORGAN MORTGAGE TRUST	334,211.80	312,230.02
	JPMORGAN CHASE & CO	21,030,000.00	20,485,235.94
	JPMORGAN CHASE & CO	24,485,000.00	23,996,756.86
	KINDER MORGAN INC	6,121,000.00	3,923,693.34
	LINCOLN NATIONAL CORP	278,840.00	7,793,578.00
	LINCOLN NATIONAL CORP	11,385,000.00	12,272,403.83
	LYB INT FINANCE III	8,762,000.00	6,053,754.12
	MACY'S RETAIL HLDGS LLC	2,347,000.00	1,788,478.78
	MERRILL LYNCH MORTGAGE INVESTO	3,418.17	3,318.10
	MICRON TECHNOLOGY INC	8,824,000.00	6,090,437.57
	MID-STATE TRUST	127,364.47	126,968.06
	MORGAN STANLEY	7,572,000.00	5,998,610.79
	MORGAN STANLEY MORTGAGE LOAN T	64,446.27	62,635.99
	NASDAQ INC	7,952,000.00	5,319,543.92
	NCL CORPORATION LTD	15,459,000.00	16,154,902.34
	NEW RESIDENTIAL MORTGAGE LOAN	1,489,549.99	1,427,389.28
	NEXTERA ENERGY CAPITAL	2,148,000.00	2,141,142.47
	ORACLE CORP	7,659,000.00	5,908,928.30
	ORACLE CORP	7,226,000.00	4,998,880.61
	PACIFIC GAS & ELECTRIC	7,873,000.00	5,167,958.68
	PALMER SQUARE LOAN FUNDING LTD	1,527,783.23	1,528,828.23
	PALMER SQUARE LOAN FUNDING LTD	5,000,000.00	5,002,500.00
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	3,009,447.00
	PALMER SQUARE LOAN FUNDING LTD	2,647,349.36	2,647,677.63
	PALMER SQUARE LOAN FUNDING LTD	750,000.00	750,708.00
	PALMER SQUARE LOAN FUNDING LTD	5,461,109.35	5,461,114.81
	PALMER SQUARE LOAN FUNDING LTD	5,080,000.00	5,082,245.36
	PALMER SQUARE LOAN FUNDING LTD	1,005,000.00	1,005,525.62
	PALMER SQUARE LOAN FUNDING LTD	5,571,627.25	5,572,730.43
	POST HOLDINGS INC	10,641,000.00	10,655,088.68
	PROGRESS RESIDENTIAL TRUST	2,585,000.00	2,397,331.33
	PROGRESS RESIDENTIAL TRUST	2,596,000.00	2,411,955.28
	PROGRESS RESIDENTIAL TRUST	7,845,000.00	7,307,923.46
	PROGRESS RESIDENTIAL TRUST	2,200,000.00	2,084,773.46
	PROGRESS RESIDENTIAL TRUST	3,305,553.29	3,067,488.66
	PROGRESS RESIDENTIAL TRUST	5,430,000.00	5,048,672.82
	PROGRESS RESIDENTIAL TRUST	3,950,000.00	3,647,736.52
	PROGRESS RESIDENTIAL TRUST	3,343,556.49	3,087,683.81
	PROGRESS RESIDENTIAL TRUST	750,000.00	743,752.95
	PROGRESS RESIDENTIAL TRUST	2,500,000.00	2,481,566.75

## TS Flexible Income

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	PROGRESS RESIDENTIAL TRUST	975,000.00	907,927.61
	REGIONS FINANCIAL CORP	7,032,000.00	6,908,123.58
	REINSURANCE GRP OF AMER	130,237.00	3,401,790.44
	REMIC FUNDING TRUST 98-1	9,822,789.17	9,615,762.10
	RESIDENTIAL ACCREDIT LOANS IN	9,722.89	8,988.93
	RITHM CAPITAL CORP	290,000.00	6,713,500.00
	RITHM CAPITAL CORP	22,176,000.00	21,527,489.49
	RTX CORP	7,937,000.00	5,091,982.35
	SEMPRA	29,703,000.00	29,136,828.15
	SEQUOIA MORTGAGE TRUST	1,545,759.39	1,552,294.40
	SEQUOIA MORTGAGE TRUST	1,556,743.60	1,411,062.91
	SEQUOIA MORTGAGE TRUST	1,565,985.87	1,424,870.03
	SEQUOIA MORTGAGE TRUST	1,586,834.07	1,435,360.76
	SEQUOIA MORTGAGE TRUST	1,089,263.83	955,368.14
	SEQUOIA MORTGAGE TRUST	2,249,000.00	1,702,247.86
	SIMON PROPERTY GROUP LP	8,016,000.00	5,401,729.98
	STARBUCKS CORP	6,709,000.00	4,737,026.31
	TRICON AMERICAN HOMES	5,000,000.00	4,907,662.50
	TRICON AMERICAN HOMES	16,350,000.00	16,075,181.03
	TRICON AMERICAN HOMES	2,700,000.00	2,660,455.26
	U.S. BANK NATIONAL ASSOCIATION	2,770,487.85	2,781,883.14
	UBS GROUP AG	1,763,000.00	1,896,882.22
	US TREASURY N/B	115,835,000.00	108,541,014.84
	VALERO ENERGY CORP	5,289,000.00	3,668,676.87
	VANGUARD LONG-TERM CORPORATE BOND ETF	29,010.00	2,200,698.60
	VERIZON COMMUNICATIONS	8,085,000.00	5,116,070.61
	VIRTUS CVT & INCOME FUND	192,309.00	4,269,259.80
	WELLS FARGO & COMPANY	22,999,000.00	22,737,649.71
	WELLS FARGO & COMPANY	32,498,000.00	31,791,404.44
	WELLS FARGO MORTGAGE BACKED SE	228,733.05	192,046.03
	WESTERN ALLIANCE BANK	11,887,246.63	12,275,070.43
	WILLIAMS COS INC/THE	7,983,000.00	5,563,683.83
	<b>TOTAL TS Flexible Income</b>	<b>4,250,577,403.31</b>	<b>1,397,575,747.20</b>