

TS Flexible Income

Effective Date : 09/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Flexible Income			
	AGATE BAY MORTGAGE LOAN TRUST	74,936.16	70,036.11
	AGNC INVESTMENT CORP	64,699.00	1,671,822.16
	AGNC INVESTMENT CORP	587,235.00	14,399,002.20
	ALIBABA GROUP HOLDING	4,071,000.00	2,909,926.62
	ALLSTATE CORP	146,575.00	4,060,127.50
	ALLY AUTO RECEIVABLES TRUST	120,345,320.76	6,439,557.77
	ALLY BANK AUTO CREDIT-LINKED N	5,012,669.91	5,077,166.43
	ALLY BANK AUTO CREDIT-LINKED N	9,153,571.14	9,272,292.96
	ALLY BANK AUTO CREDIT-LINKED N	2,615,306.04	2,647,174.33
	ALLY FINANCIAL INC	1,112,000.00	983,016.56
	ALLY FINANCIAL INC	19,409,000.00	15,933,275.10
	AMERICAN ELECTRIC POWER	5,561,000.00	3,905,517.33
	AMERICAN HOMES 4 RENT	3,060,291.03	3,033,999.76
	AMERICAN HOMES 4 RENT	5,000,000.00	4,963,646.50
	AMERICAN HOMES 4 RENT	3,353,896.00	3,352,189.54
	AMERICAN HOMES 4 RENT	14,449,000.00	14,421,175.56
	AMERICAN TOWER CORP	5,378,000.00	3,639,752.69
	AMSR TRUST	2,970,000.00	2,931,248.93
	AMSR TRUST	2,700,000.00	2,671,078.68
	AMSR TRUST	5,000,000.00	4,972,293.50
	AMSR TRUST	17,900,910.00	17,474,828.96
	AMSR TRUST	7,225,000.00	7,411,767.70
	AMSR TRUST	450,000.00	437,163.44
	AMSR TRUST	6,125,000.00	6,111,660.36
	AMSR TRUST	600,000.00	590,155.32
	AMSR TRUST	100,000.00	98,617.87
	AMSR TRUST	5,057,000.00	5,017,033.01
	AMSR TRUST	3,636,576.00	3,629,107.20
	AMSR TRUST	2,600,000.00	2,549,691.56
	AMSR TRUST	1,000,000.00	970,327.10
	AMSR TRUST	6,957,000.00	6,872,791.08
	ANNALY CAPITAL MGMT	422,650.00	10,722,630.50
	ARCH CAPITAL GROUP LTD	5,823,000.00	4,518,429.64
	ATHENE HOLDING LTD	9,750,000.00	7,490,339.22
	B2R MORTGAGE TRUST	381,406.98	380,391.26
	BANK	29,020,053.25	1,446,469.73
	BANK OF AMERICA CORP	1,906,000.00	1,944,775.66
	BANK OF AMERICA CORP	22,992,000.00	22,186,306.29
	BANK OF NY MELLON CORP	4,663,000.00	4,626,641.38
	BARCLAYS PLC	2,632,000.00	2,020,323.20
	BAYVIEW OPPORTUNITY MASTER FUN	10,622,048.50	10,638,681.57
	BAYVIEW OPPORTUNITY MASTER FUN	2,164,492.90	2,165,816.70
	BAYVIEW OPPORTUNITY MASTER FUN	1,362,828.86	1,362,822.86
	BEAR STEARNS ASSET BACKED SECU	48,564.23	40,974.23
	BERKSHIRE HATHAWAY ENERG	4,548,000.00	3,073,217.81
	BIOGEN INC	9,581,000.00	6,616,643.49

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	BP CAP MARKETS AMERICA	4,752,000.00	3,251,952.51
	BP CAPITAL MARKETS PLC	31,184,000.00	30,845,628.65
	BROOKFIELD FINANCE INC	5,996,000.00	6,590,605.33
	BROOKFIELD RENEWABLE PARTNERS LP	316,505.00	6,535,828.25
	CHARLES SCHWAB CORP	25,867,000.00	25,815,852.66
	CHARTER COMM OPT LLC/CAP	7,930,000.00	5,562,484.38
	CHASE AUTO CREDIT LINKED NOTES	2,000,000.00	1,983,131.80
	CHASE AUTO CREDIT LINKED NOTES	456,298.18	454,278.24
	CHASE AUTO OWNER TRUST	32,000.00	10,416,000.00
	CHASE AUTO OWNER TRUST	27,000.00	11,232,766.15
	CHASE MORTGAGE FINANCE CORPORA	1,892,366.75	1,752,385.92
	CHASE MORTGAGE FINANCE CORPORA	3,251,044.90	3,159,373.24
	CIM TRUST	541,851.93	515,796.55
	CIM TRUST	673,341.83	641,118.38
	CIM TRUST	8,559,786.16	7,266,234.70
	CITIGROUP INC	6,760,000.00	6,622,929.51
	CITIGROUP INC	4,491,000.00	4,811,599.96
	CREDIT SUISSE MORTGAGE TRUST	729,881.61	649,769.15
	CREDIT SUISSE MORTGAGE TRUST	2,354,456.81	2,150,345.65
	CSMLT TRUST	669,752.66	623,684.06
	DOMINION ENERGY INC	12,972,000.00	13,771,658.68
	DREYFUS GOVERNMENT CASH MANAGE	72,651,504.38	72,651,504.38
	DUKE ENERGY CORP	8,667,000.00	6,803,822.68
	EDISON INTERNATIONAL	21,825,000.00	21,612,662.39
	ENBRIDGE INC	31,680.00	709,632.00
	ENBRIDGE INC	87,656.00	2,087,089.36
	ENBRIDGE INC	2,610,000.00	2,919,279.78
	ENERGY TRANSFER LP	483,000.00	458,163.86
	ENERGY TRANSFER LP	4,593,000.00	4,689,008.54
	ENERGY TRANSFER LP	6,731,000.00	7,245,968.62
	EVERBANK MORTGAGE LOAN TRUST	1,947,849.98	1,594,418.25
	FANNIE MAE - CAS	3,501,491.95	3,497,259.35
	FANNIE MAE - CAS	4,864,200.88	4,855,104.82
	FANNIE MAE - CAS	424,863.62	424,859.33
	FANNIE MAE - CAS	56,984.33	56,979.68
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	3,142,729.13
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	1,040,851.86
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,543,960.68
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,224,747.51
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,251,950.87
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,454,510.40
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	988,379.44
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,227,134.33
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,184,415.09
	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,099,398.78
	FHLMC MULTIFAMILY STRUCTURED P	46,778,193.33	3,293,760.18
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,611,491.56

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	FHLMC MULTIFAMILY STRUCTURED P	35,425,008.96	2,606,210.82
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,076,369.69
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	2,577,320.64
	FHLMC MULTIFAMILY STRUCTURED P	34,726,154.10	2,498,748.20
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	2,913,425.36
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	3,134,802.66
	FHLMC MULTIFAMILY STRUCTURED P	1,504,531.11	174,899.79
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,862,698.99
	FHLMC MULTIFAMILY STRUCTURED P	66,396,835.32	4,394,633.90
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,182,670.46
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	875,100.93
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	840,261.60
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,471,929.20
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	3,023,992.55
	FHLMC MULTIFAMILY STRUCTURED P	35,270,759.91	3,556,929.16
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	13,093,708.75
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	3,725,220.20
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	2,893,935.47
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	676,974.69
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	5,141,247.24
	FHLMC MULTIFAMILY STRUCTURED P	57,480,031.19	2,141,194.39
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,220,466.00
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,606,817.08
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,307,840.00
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	858,947.25
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	1,772,813.69
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	2,939,008.73
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	3,709,560.85
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,662,443.46
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	4,227,781.10
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	4,975,692.75
	FHLMC MULTIFAMILY STRUCTURED P	53,630,158.06	4,349,470.17
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	4,644,025.40
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	3,201,323.50
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,388,592.23
	FHLMC MULTIFAMILY STRUCTURED P	218,736,434.40	4,541,471.47
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,324,222.30
	FHLMC MULTIFAMILY STRUCTURED P	96,839,687.00	3,300,964.73
	FHLMC MULTIFAMILY STRUCTURED P	20,601,000.00	3,327,448.80
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	4,707,206.65
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	5,466,837.90
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	4,653,907.65
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	5,259,509.10
	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	1,904,441.76
	FHLMC MULTIFAMILY STRUCTURED P	19,560,000.00	4,350,345.47
	FHLMC MULTIFAMILY STRUCTURED P	129,111,000.00	3,500,147.57
	FHLMC MULTIFAMILY STRUCTURED P	5,122,000.00	1,452,104.93

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	FIRST INVESTORS AUTO OWNER TRU	705,578.83	699,697.27
	FIRSTKEY HOMES 2020-SFR1 TRUST	1,000,000.00	973,589.80
	FIRSTKEY HOMES TRUST	7,300,000.00	7,038,342.45
	FIRSTKEY HOMES TRUST	1,230,000.00	1,195,839.83
	FLAGSTAR MORTGAGE TRUST	7,284,568.84	6,711,018.31
	FLAGSTAR MORTGAGE TRUST	8,868,523.23	8,080,190.44
	FREDDIE MAC - SCRT	453,549.39	449,566.50
	FREDDIE MAC - SCRT	16,250,000.00	15,593,834.75
	FREDDIE MAC - SCRT	1,737,889.62	1,708,208.38
	FREDDIE MAC - SCRT	4,193,231.61	4,102,329.90
	FREDDIE MAC - STACR	999,139.70	1,019,467.40
	FREDDIE MAC - STACR	116,554.01	116,796.09
	FREDDIE MAC - STACR	6,423,069.83	6,417,196.57
	FREDDIE MAC - STACR	719,626.80	721,058.64
	FRESB MULTIFAMILY MORTGAGE PAS	29,083,944.12	1,077,606.66
	FRESB MULTIFAMILY MORTGAGE PAS	71,781,136.51	3,065,664.67
	FRESB MULTIFAMILY MORTGAGE PAS	33,269,427.91	967,268.69
	FRESB MULTIFAMILY MORTGAGE PAS	48,388,826.92	1,253,870.64
	FRESB MULTIFAMILY MORTGAGE PAS	126,886,323.72	2,442,714.00
	FRESB MULTIFAMILY MORTGAGE PAS	60,149,678.06	1,383,953.87
	FRESB MULTIFAMILY MORTGAGE PAS	76,956,804.34	2,224,982.82
	FRESB MULTIFAMILY MORTGAGE PAS	26,633,491.97	529,945.23
	FRESB MULTIFAMILY MORTGAGE PAS	79,851,940.96	2,325,639.87
	FRESB MULTIFAMILY MORTGAGE PAS	66,749,716.74	1,368,776.37
	FRESB MULTIFAMILY MORTGAGE PAS	119,736,174.61	1,426,656.52
	GOLDMAN SACHS GROUP INC	6,230,000.00	5,972,807.28
	GOLDMAN SACHS GROUP INC	5,296,000.00	4,212,132.56
	GOVERNMENT NATIONAL MORTGAGE A	3,489,155.58	36,296.64
	GOVERNMENT NATIONAL MORTGAGE A	15,139,102.45	529,791.38
	GOVERNMENT NATIONAL MORTGAGE A	11,414,056.10	440,076.92
	GOVERNMENT NATIONAL MORTGAGE A	8,835,809.36	377,141.50
	GOVERNMENT NATIONAL MORTGAGE A	11,916,931.09	441,648.62
	GOVERNMENT NATIONAL MORTGAGE A	17,900,891.45	644,371.23
	GS MORTGAGE-BACKED SECURITIES	147,554.13	146,002.76
	GS MORTGAGE-BACKED SECURITIES	6,066,924.36	5,321,154.36
	HOME PARTNERS OF AMERICA TRUST	1,279,701.68	1,216,171.91
	INVITATION HOMES TRUST	5,729,316.70	5,731,848.49
	INVITATION HOMES TRUST	4,235,804.55	4,230,509.79
	ISHARES 0-5 YEAR HIGH YIELD CORPORATE BOND ETF	509,110.00	22,105,556.20
	ISHARES 20+ YEAR TREASURY BOND ETF	192,629.00	18,896,904.90
	JP MORGAN MORTGAGE TRUST	322,193.30	284,991.70
	JP MORGAN MORTGAGE TRUST	14,133,278.60	12,426,094.44
	JP MORGAN MORTGAGE TRUST	844,876.55	743,035.55
	JP MORGAN MORTGAGE TRUST	1,595,779.10	1,473,701.84
	JP MORGAN MORTGAGE TRUST	2,301,552.20	2,127,159.45
	JP MORGAN MORTGAGE TRUST	1,104,017.82	998,136.22

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	JP MORGAN MORTGAGE TRUST	3,771,199.56	3,416,146.78
	JP MORGAN MORTGAGE TRUST	1,396,983.94	1,280,864.82
	JP MORGAN MORTGAGE TRUST	390,477.69	360,573.93
	JP MORGAN MORTGAGE TRUST	200,857.05	177,876.67
	JP MORGAN MORTGAGE TRUST	1,983,717.76	1,813,917.27
	JP MORGAN MORTGAGE TRUST	994,947.11	898,698.41
	JP MORGAN MORTGAGE TRUST	1,385,720.22	1,251,669.11
	JP MORGAN MORTGAGE TRUST	321,124.25	308,325.17
	JPMORGAN CHASE & CO	21,030,000.00	20,749,401.34
	JPMORGAN CHASE & CO	24,485,000.00	24,242,879.10
	KINDER MORGAN INC	6,702,000.00	4,539,529.19
	LINCOLN NATIONAL CORP	278,840.00	7,882,806.80
	LINCOLN NATIONAL CORP	11,390,000.00	12,529,136.68
	LYB INT FINANCE III	9,478,000.00	7,040,815.71
	MACY'S RETAIL HLDGS LLC	3,365,000.00	2,338,532.32
	MERRILL LYNCH MORTGAGE INVESTO	3,342.48	3,333.58
	MICRON TECHNOLOGY INC	9,544,000.00	6,972,469.79
	MID-STATE TRUST	112,630.02	113,865.89
	MORGAN STANLEY	8,828,000.00	7,373,784.92
	MORGAN STANLEY MORTGAGE LOAN T	59,748.62	59,027.02
	NASDAQ INC	8,845,000.00	6,380,594.78
	NCL CORPORATION LTD	15,459,000.00	16,238,303.65
	NEW RESIDENTIAL MORTGAGE LOAN	1,405,184.88	1,393,827.61
	ORACLE CORP	8,309,000.00	6,900,073.36
	ORACLE CORP	8,139,000.00	6,104,228.76
	PACIFIC GAS & ELECTRIC	8,543,000.00	6,169,667.21
	PALMER SQUARE LOAN FUNDING LTD	1,312,923.47	1,314,761.56
	PALMER SQUARE LOAN FUNDING LTD	5,350,000.00	5,353,830.60
	PALMER SQUARE LOAN FUNDING LTD	3,000,000.00	3,001,383.00
	PALMER SQUARE LOAN FUNDING LTD	2,360,000.00	2,360,693.84
	PALMER SQUARE LOAN FUNDING LTD	3,339,948.23	3,342,947.50
	PALMER SQUARE LOAN FUNDING LTD	5,080,000.00	5,085,019.04
	PALMER SQUARE LOAN FUNDING LTD	1,755,000.00	1,757,490.35
	PALMER SQUARE LOAN FUNDING LTD	4,789,116.09	4,791,673.48
	POST HOLDINGS INC	10,641,000.00	10,960,645.00
	PROGRESS RESIDENTIAL TRUST	2,585,000.00	2,466,562.28
	PROGRESS RESIDENTIAL TRUST	2,848,000.00	2,720,784.11
	PROGRESS RESIDENTIAL TRUST	7,845,000.00	7,497,008.35
	PROGRESS RESIDENTIAL TRUST	3,268,694.01	3,138,491.47
	PROGRESS RESIDENTIAL TRUST	5,430,000.00	5,192,802.94
	PROGRESS RESIDENTIAL TRUST	3,950,000.00	3,758,682.15
	PROGRESS RESIDENTIAL TRUST	3,343,556.49	3,184,592.78
	PROGRESS RESIDENTIAL TRUST	975,000.00	934,332.46
	REGIONS FINANCIAL CORP	5,620,000.00	5,595,441.16
	REINSURANCE GROUP OF AMERICA INC	130,237.00	3,452,582.87
	REMIC FUNDING TRUST 98-1	9,223,015.26	9,224,511.23
	REMIC FUNDING TRUST 98-1	15,694,881.03	15,761,011.41

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	RESIDENTIAL ACCREDIT LOANS IN	9,718.95	8,511.14
	RITHM CAPITAL CORP	290,000.00	7,023,800.00
	RITHM CAPITAL CORP	22,176,000.00	22,392,548.64
	RTX CORP	8,611,000.00	6,004,961.71
	SEMPRA	31,174,000.00	30,858,316.49
	SEQUOIA MORTGAGE TRUST	1,509,812.23	1,530,781.71
	SEQUOIA MORTGAGE TRUST	1,525,312.14	1,431,740.95
	SEQUOIA MORTGAGE TRUST	1,548,610.95	1,454,523.23
	SEQUOIA MORTGAGE TRUST	1,563,273.90	1,463,877.19
	SEQUOIA MORTGAGE TRUST	1,079,141.30	996,336.95
	SEQUOIA MORTGAGE TRUST	2,249,000.00	1,784,810.00
	SIMON PROPERTY GROUP LP	8,716,000.00	6,326,640.91
	STARBUCKS CORP	7,097,000.00	5,391,803.31
	SYMPHONY STATIC CLO LTD	1,958,113.52	1,958,695.08
	TREASURY BILL	125,000,000.00	122,763,878.75
	TRICON AMERICAN HOMES	5,000,000.00	4,955,461.50
	TRICON AMERICAN HOMES	16,350,000.00	16,216,232.48
	TRICON AMERICAN HOMES	2,700,000.00	2,680,596.72
	U.S. BANK NATIONAL ASSOCIATION	5,957,285.68	6,046,626.50
	UBS GROUP AG	1,763,000.00	1,949,137.54
	US TREASURY N/B	127,449,000.00	126,742,055.69
	VALERO ENERGY CORP	5,824,000.00	4,234,621.31
	VANGUARD LONG-TERM CORPORATE BOND ETF	27,612.00	2,242,922.76
	VERIZON COMMUNICATIONS	8,766,000.00	5,930,562.35
	VIRTUS CVT & INCOME FUND	192,309.00	4,490,895.92
	WELLS FARGO & COMPANY	23,018,000.00	22,955,140.60
	WELLS FARGO & COMPANY	32,563,000.00	32,207,672.22
	WELLS FARGO MORTGAGE BACKED SE	220,797.72	194,750.72
	WESTERN ALLIANCE BANK	11,699,113.49	12,169,755.96
	WILLIAMS COS INC/THE	8,659,000.00	6,278,019.62
TOTAL TS Flexible Income		4,348,313,760.89	1,552,961,104.05