

TS Flexible Income

Effective Date : 12/31/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Flexible Income			
	AGATE BAY MORTGAGE LOAN TRUST	73,736.06	66,708.39
	AGNC INVESTMENT CORP	64,699.00	1,667,293.23
	AGNC INVESTMENT CORP	587,235.00	14,469,470.40
	ALIBABA GROUP HOLDING	5,171,000.00	3,334,386.77
	ALLSTATE CORP	146,575.00	3,901,826.50
	ALLY AUTO RECEIVABLES TRUST	105,969,003.39	5,631,934.62
	ALLY BANK AUTO CREDIT-LINKED N	20,988,363.94	21,019,563.14
	ALLY BANK AUTO CREDIT-LINKED N	11,426,998.15	11,435,423.28
	ALLY BANK AUTO CREDIT-LINKED N	7,229,325.36	7,234,638.91
	ALLY BANK AUTO CREDIT-LINKED N	5,363,693.01	5,367,539.31
	ALLY BANK AUTO CREDIT-LINKED N	3,498,060.66	3,505,466.75
	ALLY BANK AUTO CREDIT-LINKED N	4,499,932.25	4,551,928.52
	ALLY BANK AUTO CREDIT-LINKED N	8,217,267.58	8,323,349.22
	ALLY BANK AUTO CREDIT-LINKED N	2,347,790.74	2,381,236.43
	ALLY FINANCIAL INC	19,409,000.00	16,962,188.89
	ALLY FINANCIAL INC	9,679,000.00	9,379,780.39
	AMERICAN ELECTRIC POWER	6,060,000.00	3,898,004.22
	AMERICAN HOMES 4 RENT	4,096,938.92	4,077,171.60
	AMERICAN HOMES 4 RENT	5,000,000.00	4,977,670.50
	AMERICAN HOMES 4 RENT	9,333,896.00	9,318,635.08
	AMERICAN HOMES 4 RENT	14,449,000.00	14,418,716.34
	AMERICAN TOWER CORP	5,860,000.00	3,642,507.50
	AMSR TRUST	2,970,000.00	2,934,684.03
	AMSR TRUST	2,700,000.00	2,676,369.60
	AMSR TRUST	7,775,000.00	7,743,996.41
	AMSR TRUST	3,000,000.00	2,963,920.80
	AMSR TRUST	17,900,910.00	17,614,411.31
	AMSR TRUST	3,500,000.00	3,358,719.00
	AMSR TRUST	7,225,000.00	7,327,488.79
	AMSR TRUST	450,000.00	440,465.22
	AMSR TRUST	8,500,000.00	8,494,010.05
	AMSR TRUST	2,600,000.00	2,554,771.44
	AMSR TRUST	1,000,000.00	973,765.60
	AMSR TRUST	6,957,000.00	6,877,468.27
	ANNALY CAPITAL MGMT	438,461.00	11,285,986.14
	ARCH CAPITAL GROUP LTD	5,837,000.00	4,165,766.97
	ATHENE HOLDING LTD	10,625,000.00	7,648,605.15
	BANK	28,957,214.54	1,375,519.81
	BANK OF AMERICA CORP	4,791,000.00	4,817,700.24
	BANK OF AMERICA CORP	24,208,000.00	23,518,278.74
	BANK OF AMERICA CORP	669,000.00	670,907.39
	BANK OF NY MELLON CORP	4,663,000.00	4,618,741.60
	BARCLAYS PLC	3,032,000.00	2,197,257.29
	BAYVIEW OPPORTUNITY MASTER FUN	10,369,963.35	10,395,162.36
	BAYVIEW OPPORTUNITY MASTER FUN	1,923,001.45	1,927,419.16
	BAYVIEW OPPORTUNITY MASTER FUN	1,210,778.69	1,214,670.50

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	BEAR STEARNS ASSET BACKED SECU	47,691.27	39,257.37
	BERKSHIRE HATHAWAY ENERG	4,955,000.00	3,014,167.43
	BIOGEN INC	10,441,000.00	6,588,049.34
	BP CAP MARKETS AMERICA	5,179,000.00	3,238,347.60
	BP CAPITAL MARKETS PLC	31,478,000.00	30,067,108.82
	BROOKFIELD RENEWABLE PAR	316,505.00	5,671,769.60
	CARLYLE FINANCE LLC	9,859.00	175,687.38
	CHARLES SCHWAB CORP	25,867,000.00	25,705,397.21
	CHARTER COMM OPT LLC/CAP	8,642,000.00	5,927,416.70
	CHASE AUTO CREDIT LINKED NOTES	2,000,000.00	1,989,071.00
	CHASE AUTO CREDIT LINKED NOTES	1,112,111.18	1,111,356.06
	CHASE AUTO OWNER TRUST	32,000.00	10,553,598.30
	CHASE AUTO OWNER TRUST	27,000.00	10,299,644.24
	CHASE MORTGAGE FINANCE CORPORA	2,052,760.14	1,843,846.84
	CHASE MORTGAGE FINANCE CORPORA	4,717,872.33	4,615,988.46
	CIM TRUST	616,997.56	565,674.53
	CIM TRUST	642,507.11	593,184.79
	CIM TRUST	8,422,094.14	6,843,615.99
	CITIGROUP INC	9,080,000.00	9,036,435.52
	CITIGROUP INC	6,760,000.00	6,578,110.71
	CITIGROUP INC	4,793,000.00	5,054,578.69
	CREDIT SUISSE MORTGAGE TRUST	721,206.20	622,436.51
	CREDIT SUISSE MORTGAGE TRUST	2,326,471.62	2,059,579.03
	CREDIT SUISSE MORTGAGE TRUST	3,240,133.68	2,888,827.69
	CSMLT TRUST	650,982.83	585,166.77
	DOMINION ENERGY INC	12,972,000.00	13,443,292.09
	DOMINION ENERGY INC	5,475,000.00	5,781,512.67
	DREYFUS GOVERNMENT CASH MANAGE	75,832,188.02	75,832,188.02
	DUKE ENERGY CORP	9,445,000.00	6,941,248.56
	EDISON INTERNATIONAL	21,825,000.00	21,521,154.53
	ENBRIDGE INC	31,680.00	714,384.00
	ENBRIDGE INC	87,656.00	2,103,744.00
	ENBRIDGE INC	2,610,000.00	2,899,057.50
	ENERGY TRANSFER LP	4,593,000.00	4,609,135.21
	ENERGY TRANSFER LP	6,731,000.00	7,054,000.50
	EVERBANK MORTGAGE LOAN TRUST	1,947,849.98	1,512,826.90
	FANNIE MAE - CAS	2,211,829.98	2,210,544.46
	FANNIE MAE - CAS	4,167,602.88	4,164,750.99
	FHLMC MULTIFAMILY STRUCTURED P	24,368,853.00	2,971,567.18
	FHLMC MULTIFAMILY STRUCTURED P	15,100,238.00	964,722.50
	FHLMC MULTIFAMILY STRUCTURED P	11,576,808.00	1,460,728.06
	FHLMC MULTIFAMILY STRUCTURED P	16,073,000.00	2,106,615.78
	FHLMC MULTIFAMILY STRUCTURED P	9,700,000.00	1,187,854.24
	FHLMC MULTIFAMILY STRUCTURED P	11,201,391.00	2,343,177.54
	FHLMC MULTIFAMILY STRUCTURED P	7,569,056.00	935,699.57
	FHLMC MULTIFAMILY STRUCTURED P	9,255,000.00	1,161,667.24
	FHLMC MULTIFAMILY STRUCTURED P	16,150,000.00	2,098,044.89

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	FHLMC MULTIFAMILY STRUCTURED P	16,196,664.00	1,048,607.66
	FHLMC MULTIFAMILY STRUCTURED P	4,964,000.00	247,517.45
	FHLMC MULTIFAMILY STRUCTURED P	56,240,096.60	3,727,093.07
	FHLMC MULTIFAMILY STRUCTURED P	5,835,659.00	1,537,233.96
	FHLMC MULTIFAMILY STRUCTURED P	35,365,214.73	2,439,198.98
	FHLMC MULTIFAMILY STRUCTURED P	7,005,157.00	1,015,503.99
	FHLMC MULTIFAMILY STRUCTURED P	28,800,000.00	2,423,200.32
	FHLMC MULTIFAMILY STRUCTURED P	35,161,062.08	2,375,818.90
	FHLMC MULTIFAMILY STRUCTURED P	19,436,545.00	2,753,299.33
	FHLMC MULTIFAMILY STRUCTURED P	35,663,000.00	2,945,660.38
	FHLMC MULTIFAMILY STRUCTURED P	9,734,511.89	1,072,249.67
	FHLMC MULTIFAMILY STRUCTURED P	18,435,033.00	4,641,447.25
	FHLMC MULTIFAMILY STRUCTURED P	111,971,505.47	6,964,661.23
	FHLMC MULTIFAMILY STRUCTURED P	15,300,000.00	2,063,253.96
	FHLMC MULTIFAMILY STRUCTURED P	10,630,000.00	823,904.73
	FHLMC MULTIFAMILY STRUCTURED P	10,743,000.00	794,890.68
	FHLMC MULTIFAMILY STRUCTURED P	19,500,000.00	2,333,414.85
	FHLMC MULTIFAMILY STRUCTURED P	21,702,896.00	2,855,217.81
	FHLMC MULTIFAMILY STRUCTURED P	36,100,501.10	3,458,016.46
	FHLMC MULTIFAMILY STRUCTURED P	52,485,811.00	12,498,099.77
	FHLMC MULTIFAMILY STRUCTURED P	26,000,000.00	3,521,372.40
	FHLMC MULTIFAMILY STRUCTURED P	39,700,000.00	2,728,060.93
	FHLMC MULTIFAMILY STRUCTURED P	4,900,000.00	638,932.56
	FHLMC MULTIFAMILY STRUCTURED P	38,058,448.00	4,870,632.64
	FHLMC MULTIFAMILY STRUCTURED P	57,422,026.47	2,031,315.67
	FHLMC MULTIFAMILY STRUCTURED P	5,000,000.00	1,165,164.50
	FHLMC MULTIFAMILY STRUCTURED P	18,230,000.00	2,470,154.06
	FHLMC MULTIFAMILY STRUCTURED P	16,000,000.00	1,211,427.20
	FHLMC MULTIFAMILY STRUCTURED P	9,500,000.00	825,341.00
	FHLMC MULTIFAMILY STRUCTURED P	10,595,456.00	1,681,844.28
	FHLMC MULTIFAMILY STRUCTURED P	41,864,611.00	2,820,163.47
	FHLMC MULTIFAMILY STRUCTURED P	39,018,396.00	3,436,564.74
	FHLMC MULTIFAMILY STRUCTURED P	10,451,281.00	1,577,881.10
	FHLMC MULTIFAMILY STRUCTURED P	47,774,075.00	4,090,860.60
	FHLMC MULTIFAMILY STRUCTURED P	146,903,000.00	4,683,267.64
	FHLMC MULTIFAMILY STRUCTURED P	53,576,622.15	4,125,962.46
	FHLMC MULTIFAMILY STRUCTURED P	29,501,666.00	4,408,903.03
	FHLMC MULTIFAMILY STRUCTURED P	155,000,000.00	2,973,923.00
	FHLMC MULTIFAMILY STRUCTURED P	9,413,138.00	1,318,774.99
	FHLMC MULTIFAMILY STRUCTURED P	218,478,563.60	4,274,664.18
	FHLMC MULTIFAMILY STRUCTURED P	21,000,000.00	3,158,183.70
	FHLMC MULTIFAMILY STRUCTURED P	96,839,687.00	3,123,176.75
	FHLMC MULTIFAMILY STRUCTURED P	20,601,000.00	3,160,558.04
	FHLMC MULTIFAMILY STRUCTURED P	52,159,495.00	4,387,901.87
	FHLMC MULTIFAMILY STRUCTURED P	31,585,759.00	5,195,560.45
	FHLMC MULTIFAMILY STRUCTURED P	97,300,000.00	4,426,789.99
	FHLMC MULTIFAMILY STRUCTURED P	31,370,856.00	4,998,635.33

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	FHLMC MULTIFAMILY STRUCTURED P	10,400,000.00	1,816,051.12
	FHLMC MULTIFAMILY STRUCTURED P	19,560,000.00	4,114,416.66
	FHLMC MULTIFAMILY STRUCTURED P	129,104,242.33	3,242,556.33
	FHLMC MULTIFAMILY STRUCTURED P	5,122,000.00	1,387,864.80
	FHLMC MULTIFAMILY STRUCTURED P	31,179,400.00	8,939,801.22
	FHLMC MULTIFAMILY STRUCTURED P	46,617,000.00	3,314,109.75
	FHLMC MULTIFAMILY STRUCTURED P	6,400,000.00	1,715,906.56
	FIRST INVESTORS AUTO OWNER TRU	361,592.31	360,132.16
	FIRSTKEY HOMES 2020-SFR1 TRUST	1,000,000.00	979,714.40
	FIRSTKEY HOMES TRUST	7,300,000.00	7,089,120.52
	FIRSTKEY HOMES TRUST	1,230,000.00	1,201,876.91
	FIRSTKEY HOMES TRUST	300,000.00	293,169.63
	FIRSTKEY HOMES TRUST	300,000.00	294,360.72
	FIRSTKEY HOMES TRUST	300,000.00	295,275.21
	FLAGSTAR MORTGAGE TRUST	7,207,935.03	6,382,794.41
	FLAGSTAR MORTGAGE TRUST	8,805,231.33	7,697,112.34
	FREDDIE MAC - SCRT	1,395,998.25	1,385,987.69
	FREDDIE MAC - SCRT	16,250,000.00	15,302,870.38
	FREDDIE MAC - SCRT	1,612,869.69	1,586,472.50
	FREDDIE MAC - SCRT	6,804,323.10	6,571,519.31
	FREDDIE MAC - STACR	4,783,640.80	4,897,150.86
	FREDDIE MAC - STACR	2,718,649.24	2,792,638.91
	FREDDIE MAC - STACR	372,382.55	394,817.59
	FREDDIE MAC - STACR	958,625.53	977,726.24
	FREDDIE MAC - STACR	45,133.67	45,186.30
	FREDDIE MAC - STACR	5,521,367.71	5,513,723.93
	FREDDIE MAC - STACR	820,422.80	821,956.99
	FRESB MULTIFAMILY MORTGAGE PAS	28,967,759.48	1,173,608.50
	FRESB MULTIFAMILY MORTGAGE PAS	71,399,827.17	2,823,363.37
	FRESB MULTIFAMILY MORTGAGE PAS	33,091,413.32	908,150.82
	FRESB MULTIFAMILY MORTGAGE PAS	47,455,077.36	1,151,089.34
	FRESB MULTIFAMILY MORTGAGE PAS	125,804,127.78	2,367,684.01
	FRESB MULTIFAMILY MORTGAGE PAS	59,866,203.08	1,333,549.61
	FRESB MULTIFAMILY MORTGAGE PAS	76,245,363.36	2,140,840.19
	FRESB MULTIFAMILY MORTGAGE PAS	25,843,451.47	498,484.00
	FRESB MULTIFAMILY MORTGAGE PAS	78,900,281.03	2,067,155.80
	FRESB MULTIFAMILY MORTGAGE PAS	66,421,790.49	1,402,090.93
	FRESB MULTIFAMILY MORTGAGE PAS	117,847,389.52	1,435,169.08
	GOLDMAN SACHS GROUP INC	6,230,000.00	6,014,832.18
	GOLDMAN SACHS GROUP INC	5,770,000.00	4,210,069.25
	GOLDMAN SACHS GROUP INC	3,526,000.00	3,523,245.84
	GOVERNMENT NATIONAL MORTGAGE A	3,465,524.07	35,617.27
	GOVERNMENT NATIONAL MORTGAGE A	14,592,498.27	499,701.13
	GOVERNMENT NATIONAL MORTGAGE A	11,346,681.23	431,956.81
	GOVERNMENT NATIONAL MORTGAGE A	8,783,926.56	369,906.08
	GOVERNMENT NATIONAL MORTGAGE A	10,407,513.30	379,962.70
	GOVERNMENT NATIONAL MORTGAGE A	17,785,601.20	630,483.56

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	GS MORTGAGE-BACKED SECURITIES	146,591.08	145,539.73
	GS MORTGAGE-BACKED SECURITIES	6,158,589.63	5,183,829.62
	GS MORTGAGE-BACKED SECURITIES	2,585,168.61	2,266,815.69
	HOME PARTNERS OF AMERICA TRUST	1,279,701.68	1,200,201.75
	JP MORGAN MORTGAGE TRUST	317,753.10	269,943.87
	JP MORGAN MORTGAGE TRUST	13,968,642.59	11,761,415.47
	JP MORGAN MORTGAGE TRUST	835,034.71	705,262.47
	JP MORGAN MORTGAGE TRUST	1,582,325.69	1,407,050.21
	JP MORGAN MORTGAGE TRUST	2,232,935.03	1,973,267.46
	JP MORGAN MORTGAGE TRUST	1,056,843.93	919,298.76
	JP MORGAN MORTGAGE TRUST	2,075,117.83	1,812,559.60
	JP MORGAN MORTGAGE TRUST	3,713,906.36	3,245,858.71
	JP MORGAN MORTGAGE TRUST	1,360,230.73	1,198,416.87
	JP MORGAN MORTGAGE TRUST	2,431,099.17	2,146,733.74
	JP MORGAN MORTGAGE TRUST	382,305.00	341,281.99
	JP MORGAN MORTGAGE TRUST	277,269.98	235,852.83
	JP MORGAN MORTGAGE TRUST	1,924,275.68	1,690,355.53
	JP MORGAN MORTGAGE TRUST	989,189.43	858,926.34
	JP MORGAN MORTGAGE TRUST	1,377,701.16	1,183,964.69
	JP MORGAN MORTGAGE TRUST	306,538.33	291,729.13
	JPMORGAN CHASE & CO	21,030,000.00	20,908,352.18
	JPMORGAN CHASE & CO	24,485,000.00	24,401,385.68
	KINDER MORGAN INC	7,304,000.00	4,633,228.86
	LINCOLN NATIONAL CORP	292,843.00	8,020,969.77
	LINCOLN NATIONAL CORP	14,045,000.00	15,346,536.11
	LYB INT FINANCE III	10,329,000.00	6,947,702.79
	MACY'S RETAIL HLDGS LLC	3,365,000.00	2,334,373.86
	MERRILL LYNCH MORTGAGE INVESTO	3,268.32	3,236.94
	MICRON TECHNOLOGY INC	10,401,000.00	7,037,493.21
	MID-STATE TRUST	95,291.20	95,915.35
	MORGAN STANLEY	9,621,000.00	7,826,780.38
	MORGAN STANLEY MORTGAGE LOAN T	57,571.82	56,550.08
	NASDAQ INC	8,867,000.00	5,938,188.93
	NCL CORPORATION LTD	15,459,000.00	16,163,492.14
	NEW RESIDENTIAL MORTGAGE LOAN	1,334,863.36	1,309,747.24
	ORACLE CORP	9,054,000.00	7,089,221.07
	ORACLE CORP	8,870,000.00	6,105,160.95
	PACIFIC GAS&ELEC	9,310,000.00	6,390,135.61
	PALMER SQUARE LOAN FUNDING LTD	1,027,190.87	1,028,606.34
	PALMER SQUARE LOAN FUNDING LTD	5,350,000.00	5,359,662.10
	PALMER SQUARE LOAN FUNDING LTD	3,031,339.21	3,032,906.41
	PALMER SQUARE LOAN FUNDING LTD	5,080,000.00	5,086,360.16
	PALMER SQUARE LOAN FUNDING LTD	1,755,000.00	1,758,067.74
	PALMER SQUARE LOAN FUNDING LTD	6,352,641.71	6,359,026.11
	POST HOLDINGS INC	4,906,000.00	4,868,575.56
	PROGRESS RESIDENTIAL TRUST	2,585,000.00	2,510,424.04
	PROGRESS RESIDENTIAL TRUST	2,848,000.00	2,763,865.81

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	PROGRESS RESIDENTIAL TRUST	7,845,000.00	7,626,530.09
	PROGRESS RESIDENTIAL TRUST	3,188,831.84	3,069,211.74
	PROGRESS RESIDENTIAL TRUST	5,430,000.00	5,237,242.60
	PROGRESS RESIDENTIAL TRUST	3,950,000.00	3,781,810.19
	PROGRESS RESIDENTIAL TRUST	3,343,556.49	3,199,237.89
	PROGRESS RESIDENTIAL TRUST	975,000.00	941,394.87
	REGIONS FINANCIAL CORP	5,718,000.00	5,670,192.37
	REINSURANCE GRP OF AMER	139,587.00	3,601,344.60
	REMIC FUNDING TRUST 98-1	8,846,494.17	8,821,845.18
	REMIC FUNDING TRUST 98-1	15,381,315.03	15,367,304.19
	RESIDENTIAL ACCREDIT LOANS IN	9,714.97	8,499.62
	RITHM CAPITAL CORP	290,000.00	6,890,400.00
	RITHM CAPITAL CORP	22,176,000.00	22,189,576.37
	RTX CORP	9,384,000.00	5,946,042.85
	SEMPRA	31,174,000.00	30,768,328.37
	SEQUOIA MORTGAGE TRUST	1,462,428.14	1,485,275.22
	SEQUOIA MORTGAGE TRUST	1,506,541.70	1,372,804.19
	SEQUOIA MORTGAGE TRUST	1,530,226.76	1,398,570.49
	SEQUOIA MORTGAGE TRUST	1,546,921.44	1,407,128.62
	SEQUOIA MORTGAGE TRUST	1,460,350.47	1,296,847.73
	SEQUOIA MORTGAGE TRUST	2,249,000.00	1,679,929.46
	SIMON PROPERTY GROUP LP	9,498,000.00	6,390,311.67
	STARBUCKS CORP	7,734,000.00	5,354,932.81
	SYMPHONY STATIC CLO LTD	3,728,107.77	3,730,579.51
	TREASURY BILL	50,000,000.00	49,671,778.00
	TRICON AMERICAN HOMES	5,000,000.00	4,971,187.50
	TRICON AMERICAN HOMES	16,350,000.00	16,251,149.54
	TRICON AMERICAN HOMES	2,700,000.00	2,685,813.12
	U.S. BANK NATIONAL ASSOCIATION	5,581,681.84	5,661,581.38
	UBS GROUP AG	1,763,000.00	1,905,928.67
	US TREASURY N/B	47,463,000.00	22,544,925.00
	US TREASURY N/B	47,463,000.00	23,188,271.25
	US TREASURY N/B	63,263,000.00	33,047,503.71
	US TREASURY N/B	127,841,000.00	114,053,148.72
	VALERO ENERGY CORP	6,345,000.00	4,283,723.83
	VANGUARD LONG-TERM CORPORATE BOND ETF	42,568.00	3,183,235.04
	VERIZON COMMUNICATIONS	9,553,000.00	5,878,347.80
	VIRTUS CVT & INCOME FUND	192,309.00	4,080,796.98
	WELLS FARGO & COMPANY	38,845,000.00	38,726,140.13
	WELLS FARGO MORTGAGE BACKED SE	430,355.48	364,382.24
	WESTERN ALLIANCE BANK	11,493,688.37	11,973,334.93
	WILLIAMS COMPANIES INC	9,436,000.00	6,441,691.10
TOTAL TS Flexible Income		4,647,755,076.81	1,579,545,889.26