

## TS Credit Opportunities

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Credit Opportunities</b>			
	ABC SUPPLY CO INC	893,000.00	893,000.00
	ACRISURE LLC / FIN INC	607,000.00	596,954.15
	AI AQUA MERGER SUB INC	666,230.73	664,984.88
	AIR METHODS CORP	892,000.00	838,480.00
	ALLISON TRANSMISSION INC	365,000.00	387,922.00
	ALTICE FINANCING SA	758,000.00	749,517.98
	ALTICE FRANCE SA	650,000.00	676,000.00
	AMERICAN AIRLINES GROUP INC	200,000.00	196,500.00
	AMERICAN AIRLINES/AADVAN	239,000.00	254,726.20
	AMERICAN MONEY MANAGEMENT CORP	250,000.00	174,906.00
	ANGI GROUP LLC	512,000.00	512,000.00
	APACHE CORP	563,000.00	550,332.50
	APACHE CORP	327,000.00	335,175.00
	ARDAGH PKG FIN/HLDGS USA	211,000.00	216,602.05
	ARDAGH PKG FIN/HLDGS USA	343,000.00	360,487.86
	ARUBA INVESTMENT HOLDING	302,239.59	302,995.19
	ASBURY AUTOMOTIVE GROUP INC	565,000.00	577,944.15
	ASCENT RESOURCES/ARU FIN	190,000.00	189,881.25
	ASCENT RESOURCES/ARU FIN	171,000.00	217,170.00
	ASCENT RESOURCES/ARU FIN	131,000.00	136,240.00
	ASHTON WOODS USA/FINANCE	653,000.00	695,445.00
	ASURION LLC	194,512.50	193,158.69
	ASURION LLC	135,002.06	137,364.60
	AUTOKINITON US HOLDINGS	226,040.14	226,322.69
	AVAYA INC	351,000.00	373,393.80
	BAIN CAPITAL CREDIT CLO LIMIT	250,000.00	251,481.25
	BAUSCH HEALTH COS INC	100,000.00	101,920.00
	BAUSCH HEALTH COS INC	100,000.00	100,401.00
	BAUSCH HEALTH COS INC	400,000.00	410,080.00
	BCPE ULYSSES INTERMEDIAT	320,000.00	332,000.00
	BELLIS ACQUISITION CO PL	357,000.00	494,030.41
	BELO CORP	72,000.00	83,880.00
	BERRY GLOBAL INC	200,000.00	205,000.00
	BLUE RACER MID LLC/FINAN	284,000.00	306,072.48
	BOART LONGYEAR MANAGEMEN	452,872.00	339,654.00
	BOISE CASCADE CO	388,000.00	406,430.00
	BOMBARDIER INC	355,000.00	355,000.00
	BOMBARDIER INC	464,000.00	463,420.00
	BROOKFIELD PPTY REIT INC	586,000.00	602,847.50
	BWX TECHNOLOGIES INC	139,000.00	143,517.50
	BWX TECHNOLOGIES INC	525,000.00	530,331.38
	BWX TECHNOLOGIES INC	139,000.00	140,926.54
	BY CROWN PARENT/BY BOND	661,000.00	683,308.75
	CALPINE CORP	789,000.00	795,627.60
	CALPINE CORP	40,000.00	38,992.00
	CARGO AIRCRAFT MANAGEMEN	470,000.00	484,687.50

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Category	Issuer Name	Shares/Par	Market Value Base
	CBAM CLO MANAGEMENT	134,615.00	130,786.82
	CCO HLDGS LLC/CAP CORP	460,000.00	486,364.90
	CCO HLDGS LLC/CAP CORP	634,000.00	646,172.80
	CCO HLDGS LLC/CAP CORP	175,000.00	175,388.50
	CEDAR FAIR LP/CANADA'S W	356,000.00	359,987.20
	CENTURY COMMUNITIES INC	389,000.00	402,615.00
	CENTURY COMMUNITIES INC	179,000.00	190,266.26
	CF INDUSTRIES INC	224,000.00	256,553.92
	CF INDUSTRIES INC	74,000.00	84,580.15
	CHANGE HEALTH / FIN INC	225,000.00	229,353.75
	CHEMOURS CO/THE	662,000.00	697,029.73
	CHENIERE ENERGY PARTNERS LP	481,000.00	502,981.70
	CHENIERE ENERGY PARTNERS LP	535,000.00	556,400.00
	CHENIERE ENERGY PARTNERS LP	239,000.00	243,182.50
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	64.00	4,032.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	-64.00	-1,920.00
	CHOBANI LLC/FINANCE CORP	226,000.00	235,182.38
	CHOBANI LLC/FINANCE CORP	470,000.00	479,400.00
	CITGO HOLDING INC	763,000.00	757,277.50
	CITGO PETROLEUM CORP	188,000.00	189,697.64
	CLARIOS GLOBAL LP	139,000.00	148,688.30
	CLARIOS GLOBAL LP	193,443.75	191,267.51
	CLARIOS GLOBAL LP/US FIN	404,000.00	429,064.16
	CLARK EQUIPMENT CO	689,000.00	728,617.50
	CLEAN HARBORS INC	594,000.00	626,670.00
	COMMSCOPE INC	195,000.00	201,093.75
	COMMSCOPE INC	310,000.00	327,351.07
	CONSOLIDATED COMMUNICATI	293,000.00	316,478.09
	CONSOLIDATED COMMUNICATI	87,000.00	87,678.60
	CONSTELLIUM SE	213,000.00	215,662.50
	CONSTELLIUM SE	163,000.00	172,005.75
	CONSTELLIUM SE	82,000.00	78,398.56
	CORE & MAIN LP	484,000.00	496,748.56
	CP ATLAS BUYER INC	679,676.00	714,373.46
	CROWN AMER/CAP CORP V	439,000.00	466,437.50
	CROWN AMER/CAP CORP VI	31,000.00	32,147.00
	CROWNROCK LP/CROWNROCK F	446,000.00	455,018.12
	CSC HOLDINGS LLC	575,000.00	605,615.88
	CSC HOLDINGS LLC	430,000.00	422,954.45
	CUMULUS MEDIA NEW HLDGS	404,000.00	411,575.00
	DANA INC	147,000.00	154,350.00
	DANA INC	326,000.00	348,820.00
	DELTA TOPCO INC	262,500.00	268,078.13
	DIAMOND SPORTS GR/DIAMON	500,000.00	359,880.00
	DIEBOLD NIXDORF INC	241,000.00	268,413.75
	DIGICEL GROUP LTD	133,000.00	1.33

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Category	Issuer Name	Shares/Par	Market Value Base
	DKT FINANCE APS	250,000.00	299,771.44
	DOLE FOOD CO INC	271,000.00	278,142.21
	DREYFUS GOVERNMENT CASH MANAGE	3,269,556.12	3,269,556.12
	DRYDEN SENIOR LOAN FUND	250,000.00	233,453.50
	DRYDEN SENIOR LOAN FUND	250,000.00	240,290.50
	DRYDEN SENIOR LOAN FUND	250,000.00	219,122.25
	EATON VANCE CDO LTD	300,000.00	201,960.60
	EG GLOBAL FINANCE PLC	185,000.00	189,162.50
	EG GLOBAL FINANCE PLC	385,455.00	408,582.30
	ELMWOOD CLO VIII LTD	250,000.00	249,970.50
	EMERGENT BIOSOLUTIONS INC	641,000.00	626,577.50
	ENDURANCE INTERNATIONAL GROUP	323,111.62	319,315.06
	ENTEGRIS INC	105,000.00	108,270.75
	ENTERPRISE DEVELOP AUTH	403,000.00	404,007.50
	ENVIVA PARTNERS LP/FIN C	615,000.00	644,212.50
	ERESEARCHTECHNOLOGY INC	715,217.02	715,553.17
	EW SCRIPPS CO/THE	175,868.80	175,072.11
	EXTERRAN NRG SOLUTIONS/F	752,000.00	691,840.00
	EXTERRAN PARTNERS/EXLP	530,000.00	538,374.00
	EXTRACTION OIL & GAS INC	26,763.75	961,889.04
	FILLMORE PARK CLO LTD.	500,000.00	474,193.00
	FIRST QUANTUM MINERALS LTD	330,000.00	334,950.00
	FIRSTENERGY CORP	6,000.00	208,140.00
	FORD MOTOR CO	57,000.00	63,555.00
	FORD MOTOR CO	75,000.00	90,833.63
	FORD MOTOR CREDIT CO LLC	9,000.00	9,146.07
	FORD MOTOR CREDIT CO LLC	55,000.00	59,343.90
	FORD MOTOR CREDIT CO LLC	256,000.00	264,320.00
	FORD MOTOR CREDIT CO LLC	57,000.00	57,926.25
	FORD MOTOR CREDIT CO LLC	11,000.00	11,343.75
	FORD MOTOR CREDIT CO LLC	185,000.00	187,775.00
	FORD MOTOR CREDIT CO LLC	240,000.00	240,000.00
	FORD MOTOR CREDIT CO LLC	90,000.00	89,566.19
	FORD MOTOR CREDIT CO LLC	307,000.00	310,258.81
	FORD MOTOR CREDIT CO LLC	227,000.00	237,476.05
	FREEPORT-MCMORAN INC	63,000.00	75,640.32
	FREEPORT-MCMORAN INC	175,000.00	208,340.13
	FREEPORT-MCMORAN INC	129,000.00	136,836.75
	FREEPORT-MCMORAN INC	138,000.00	150,175.05
	FTS INTERNATIONAL INC	44,865.00	1,109,960.10
	GEMS MENASA KY LTD/GEMS	286,000.00	297,951.94
	GFL ENVIRONMENTAL INC	18,000.00	19,822.50
	GFL ENVIRONMENTAL INC	97,000.00	102,213.75
	GFL ENVIRONMENTAL INC	320,000.00	324,800.00
	GFL ENVIRONMENTAL INC	250,000.00	242,500.00
	GLOBAL MEDICAL RESPONSE	246,000.00	254,610.00
	GRAB HOLDINGS INC	413,143.71	419,340.87

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	GREAT WST PTRLM/GRT FNCE	407,000.00	362,230.00
	GULF FINANCE LLC	607,717.12	501,798.10
	HANESBRANDS INC	233,000.00	247,190.87
	HAT HOLDINGS I LLC/HAT	720,000.00	759,600.00
	HAT HOLDINGS I LLC/HAT	233,000.00	224,262.50
	HAWAIIAN BRAND INTELLECT	241,000.00	256,134.80
	HCA INC	325,000.00	391,803.75
	HCA INC	525,000.00	531,060.97
	HCA INC	244,000.00	280,600.00
	HESS MIDSTREAM OPERATION	720,000.00	744,066.00
	HILCORP ENERGY I/HILCORP	16,000.00	16,480.00
	HILCORP ENERGY I/HILCORP	165,000.00	166,443.75
	HILCORP ENERGY I/HILCORP	191,000.00	193,865.00
	HILL-ROM HOLDINGS INC	222,000.00	227,994.00
	HILL-ROM HOLDINGS INC	210,000.00	216,300.00
	HILLMAN GROUP INC	705,000.00	705,881.25
	HUB INTERNATIONAL LTD	398,974.36	393,081.51
	HUGHES SATELITE SYSTEMS	266,000.00	292,730.34
	INVESCO CURRENCYSHARES JAPANES	231.00	57,750.00
	INVESCO SENIOR LOAN ETF	-422.00	-13,504.00
	INVESCO SENIOR LOAN ETF	422.00	14,770.00
	IRON MOUNTAIN INC	531,000.00	551,576.25
	IRON MOUNTAIN INC	390,000.00	394,855.50
	IRON MOUNTAIN INC	105,000.00	108,339.00
	IVANTI SOFTWARE INC	442,000.00	443,290.64
	IVANTI SOFTWARE INC	88,000.00	87,516.00
	JAGUAR LAND ROVER AUTOMO	250,000.00	346,407.72
	JBS USA/FOOD/FINANCE	663,000.00	733,771.94
	KORN FERRY	595,000.00	606,156.25
	KRATON POLYMERS LLC/CAP	217,000.00	217,813.75
	L BRANDS INC	208,000.00	247,892.32
	L BRANDS INC	300,000.00	354,000.00
	L BRANDS INC	92,000.00	104,524.88
	L BRANDS INC	17,000.00	18,890.40
	L BRANDS INC	4,000.00	4,980.00
	LADDER CAP FIN LLLP/CORP	146,000.00	146,000.00
	LADDER CAP FIN LLLP/CORP	412,000.00	405,820.00
	LAREDO PETROLEUM INC	444,000.00	427,385.52
	LBM ACQUISITION LLC	520,000.00	535,600.00
	LD HOLDINGS GROUP LLC	370,000.00	387,686.00
	LEGACY LIFEPOINT HEALTH	644,000.00	631,120.00
	LITHIA MOTORS INC	294,000.00	305,155.83
	LIVE NATION ENTERTAINMENT INC	217,000.00	220,840.90
	LIVE NATION ENTERTAINMENT INC	204,000.00	211,874.40
	LIVE NATION ENTERTAINMENT INC	124,000.00	124,930.00
	LPL HOLDINGS INC	374,000.00	388,025.00
	LUMEN TECHNOLOGIES INC	565,000.00	595,159.70

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Category	Issuer Name	Shares/Par	Market Value Base
	LUMEN TECHNOLOGIES INC	214,000.00	218,586.02
	LUMEN TECHNOLOGIES INC	1,500.00	3,000.00
	MADISON PARK FUNDING LTD	540,000.00	494,936.46
	MADISON PARK FUNDING LTD	300,000.00	75,302.70
	MADISON PARK FUNDING LTD	250,000.00	207,467.75
	MADISON PARK FUNDING LTD	1,000,000.00	734,665.00
	MADISON PARK FUNDING LTD	500,000.00	494,027.50
	MADISON PARK FUNDING LTD	500,000.00	404,693.50
	MADISON PARK XLIV	340,000.00	254,139.80
	MAUSER PACKAGING SOLUT	300,000.00	304,674.00
	MAUSER PACKAGING SOLUT	381,766.70	373,176.95
	MERITAGE HOMES CORP	277,187.00	277,187.00
	MGM GROWTH/MGM FINANCE	427,000.00	446,893.93
	MI WINDOWS AND DOORS INC	219,031.41	219,716.98
	MILEAGE PLUS HOLDINGS IN	254,157.29	269,765.09
	MOLINA HEALTHCARE INC	200,000.00	205,792.00
	NATIONSTAR MTG HLD INC	343,000.00	344,389.15
	NETFLIX INC	128,000.00	145,524.48
	NETFLIX INC	116,000.00	133,578.64
	NEXSTAR BROADCASTING INC	1,267,000.00	1,280,347.85
	NEXSTAR BROADCASTING INC	105,000.00	110,379.68
	NFP CORP	326,000.00	338,583.60
	NGL ENRGY OP/FIN CORP	142,000.00	145,701.16
	NGL ENRGY PART LP/FIN CO	362,000.00	307,700.00
	NOVELIS CORP	200,000.00	209,360.00
	NRG ENERGY INC	292,000.00	303,680.00
	NRG ENERGY INC	667,000.00	650,325.00
	NUANCE COMMUNICATIONS INC	596,000.00	625,055.00
	OAK HILL CREDIT PARTNERS	500,000.00	475,488.00
	OAKTREE CLO LTD	500,000.00	475,441.00
	OAKTREE CLO LTD	500,000.00	304,066.00
	OAKTREE CLO LTD	350,000.00	347,332.30
	OAKTREE CLO LTD	250,000.00	234,913.00
	OCCIDENTAL PETROLEUM CORP	57,000.00	56,870.04
	OCCIDENTAL PETROLEUM CORP	58,000.00	55,769.90
	OCCIDENTAL PETROLEUM CORP	738,000.00	707,004.00
	OCCIDENTAL PETROLEUM CORP	214,000.00	211,626.74
	OCCIDENTAL PETROLEUM CORP	234,000.00	258,365.25
	OCCIDENTAL PETROLEUM CORP	85,000.00	97,574.05
	OCI NV	658,000.00	684,320.00
	OCI NV	320,000.00	330,800.00
	OCTAGON LOAN FUNDING LTD	250,000.00	243,590.50
	OHA LOAN FUNDING LTD	350,000.00	273,362.25
	OI EUROPEAN GROUP BV	431,000.00	441,775.00
	ONEMAIN FINANCE CORP	415,000.00	403,587.50
	OPEN TEXT HOLDINGS INC	776,000.00	786,623.44
	OWENS-BROCKWAY	67,000.00	72,837.38

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	OWENS-BROCKWAY	529,000.00	557,433.75
	OZLM LTD	500,000.00	269,834.00
	PACIFIC GAS & ELECTRIC	91,000.00	92,331.73
	PACIFIC GAS & ELECTRIC	106,000.00	102,651.34
	PACIFIC GAS & ELECTRIC	268,000.00	245,836.69
	PENINSULA PACIFIC ENTERT	472,000.00	507,400.00
	POWERTEAM SERVICES LLC	398,912.00	442,911.99
	PRIMO WATER HOLDINGS INC	443,000.00	455,315.40
	PTC INC	608,000.00	617,120.00
	QTS LP/FINANCE	468,000.00	465,660.00
	SABRE GLBL INC	66,000.00	71,923.50
	SABRE GLBL INC	236,075.00	238,289.38
	SALLY HOLDINGS/SALLY CAP	-500,000.00	-515,625.00
	SCIENCE APPLICATIONS INTERNATIONAL CORP	787,000.00	813,561.25
	SCRIPPS ESCROW II INC	152,000.00	149,340.00
	SEAGATE HDD CAYMAN	440,000.00	424,963.00
	SEAGATE HDD CAYMAN	286,000.00	274,974.70
	SENSATA TECH INC	474,000.00	497,183.34
	SENSATA TECH INC	83,000.00	81,833.02
	SIGNAL PEAK CLO LLC	250,000.00	250,073.25
	SIGNATURE AVIATION US	767,000.00	779,977.64
	SIMMONS FOOD INC/SIMMONS	256,000.00	258,245.12
	SINCLAIR TELEVISION GROU	400,000.00	390,500.00
	SIRIUS XM RADIO INC	20,000.00	20,981.00
	SIRIUS XM RADIO INC	240,000.00	259,500.00
	SIRIUS XM RADIO INC	934,000.00	935,074.10
	SIX FLAGS ENTERTAINMENT CORP	541,000.00	546,204.42
	SIX FLAGS THEME PARKS	115,000.00	124,455.30
	SOTERA HEALTH HLDGS LLC	490,909.09	489,068.18
	SPECIALTY BUILDING PRODU	287,000.00	296,327.50
	SRS DISTRIBUTION INC	352,000.00	370,698.24
	SRS DISTRIBUTION INC	358,406.11	353,284.49
	STEELE CREEK CLO LTD	500,000.00	480,871.00
	SUMMIT MID HLDS LLC / FI	464,000.00	448,920.00
	SUMMIT MID HLDS LLC / FI	73,000.00	59,495.00
	SYNAPTICS INC	380,000.00	377,074.00
	SYNEOS HEALTH INC	371,000.00	360,797.50
	TALLGRASS NRG PRTRN/FIN	924,000.00	913,374.00
	TCI-FLATIRON CLO LTD	250,000.00	247,848.00
	TEAM HEALTH HOLDINGS INC	355,000.00	312,818.90
	TEAM HEALTH HOLDINGS INC	195,566.35	181,399.52
	TEGNA INC	491,000.00	499,592.50
	TELENET FINANCE LUX NOTE	800,000.00	840,000.00
	TELESAT CANADA/TELESAT L	628,000.00	629,080.16
	TENET HEALTHCARE CORP	494,000.00	506,340.12
	TENET HEALTHCARE CORP	354,000.00	368,691.00
	TERVITA CORP	244,000.00	276,940.00

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	TOWNSQUARE MEDIA INC	296,000.00	315,240.00
	TRANSDIGM INC	653,000.00	692,114.70
	TRANSDIGM INC	129,000.00	140,481.00
	TRIDENT TPI HOLDINGS INC	295,000.00	312,700.00
	TRITON WATER HOLDINGS IN	404,000.00	412,080.00
	TRONOX HOLDINGS PLC	45,555.00	833,656.50
	TUTOR PERINI CORP	471,000.00	487,037.55
	UNITED WHOLESALE MTGE LL	493,000.00	513,952.50
	VENATOR FIN SARL/VENATOR	215,000.00	240,262.50
	VENATOR FIN SARL/VENATOR	427,000.00	414,190.00
	VENTURE CDO LTD	250,000.00	61,464.75
	VIASAT INC	366,000.00	372,024.36
	VIASAT INC	170,000.00	179,020.20
	VICI PROPERTIES / NOTE	46,000.00	47,718.56
	VICI PROPERTIES / NOTE	110,000.00	110,118.80
	VICI PROPERTIES / NOTE	201,000.00	202,748.70
	VINE ENERGY INC	35,000.00	480,900.00
	VIRGIN MEDIA FINANCE PLC	132,000.00	131,835.00
	VIRGIN MEDIA SECURED FIN	131,000.00	132,146.25
	VIRGIN MEDIA VEND FIN IV	410,000.00	417,638.30
	VISTRA CORP	268,000.00	283,059.07
	VOYA CLO LTD	500,000.00	312,731.50
	WELLFLEET CLO LTD	280,000.00	228,592.28
	WELLFLEET CLO LTD	250,000.00	231,588.00
	WELLFLEET CLO LTD	250,000.00	168,711.50
	WESTERN MIDSTREAM OPERAT	65,000.00	66,755.65
	WESTERN MIDSTREAM OPERAT	364,000.00	376,740.00
	WESTERN MIDSTREAM OPERAT	115,000.00	112,724.40
	WILSONART LLC	328,292.35	327,274.64
	WOODFORD EXPRESS LLC	616,026.51	558,736.04
	XPO LOGISTICS INC	107,000.00	112,216.25
	XPO LOGISTICS INC	94,000.00	100,702.20
<b>TOTAL TS Credit Opportunities</b>		<b>104,502,420.07</b>	<b>107,593,852.89</b>