

## TS High Yield

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS High Yield</b>			
	1011778 BC / NEW RED FIN	122,000.00	122,575.84
	1011778 BC / NEW RED FIN	893,000.00	861,745.00
	ADAPTHEALTH LLC	1,124,000.00	1,118,380.00
	AHERN RENTALS INC	1,269,000.00	1,142,100.00
	ALCOA NEDERLAND HOLDING	503,000.00	547,867.60
	ALCOA NEDERLAND HOLDING	386,000.00	389,296.44
	ALLISON TRANSMISSION INC	308,000.00	298,375.00
	ALLY FINANCIAL INC	175,000.00	243,549.80
	ALLY FINANCIAL INC	645,000.00	868,633.74
	ALTICE FINANCING SA	1,068,000.00	1,116,060.00
	ALTICE FINANCING SA	483,000.00	477,595.23
	ALTICE FRANCE SA	635,000.00	696,023.50
	ALTICE FRANCE SA	634,000.00	659,360.00
	AMERICAN AXLE & MFG INC	768,000.00	791,040.00
	APACHE CORP	1,383,000.00	1,417,575.00
	ARCONIC CORP	546,000.00	583,237.20
	ASCENT RESOURCES/ARU FIN	915,000.00	914,428.13
	AVIS BUDGET CAR/FINANCE	505,000.00	527,346.25
	BALLY'S CORP	844,000.00	905,194.22
	BAUSCH HEALTH AMERICAS	714,000.00	792,093.75
	BAUSCH HEALTH COS INC	287,000.00	311,552.85
	BAUSCH HEALTH COS INC	162,000.00	165,110.40
	BAUSCH HEALTH COS INC	560,000.00	594,300.00
	BAUSCH HEALTH COS INC	573,000.00	570,261.06
	BELO CORP	735,000.00	856,275.00
	BLUE RACER MID LLC/FINAN	1,176,000.00	1,208,340.00
	BLUE RACER MID LLC/FINAN	704,000.00	758,714.88
	BOOZ ALLEN HAMILTON INC	667,000.00	670,501.75
	BOXER PARENT CO INC	368,000.00	394,680.00
	BRISTOW GROUP INC	456,000.00	454,522.56
	BROOKFIELD RESID PROPERT	249,000.00	254,913.75
	BROOKFIELD RESID PROPERT	428,000.00	446,725.00
	BWX TECHNOLOGIES INC	953,000.00	962,677.72
	C&W SENIOR FINANCING DAC	337,000.00	359,326.25
	C&W SENIOR FINANCING DAC	565,000.00	598,193.75
	CALIFORNIA RESOURCES CORP	998,000.00	1,015,674.58
	CALPINE CORP	653,000.00	658,485.20
	CALPINE CORP	363,000.00	353,852.40
	CAMELOT FINANCE SA	364,000.00	376,346.88
	CARNIVAL CORP	819,000.00	964,282.41
	CARNIVAL CORP	128,000.00	137,510.40
	CARRIAGE SERVICES INC	911,000.00	956,550.00
	CARS.COM INC	519,000.00	540,408.75
	CASCADES INC/USA INC	483,000.00	507,150.00
	CBS OUT AMER CAP LLC/COR	148,000.00	142,482.56
	CCO HLDGS LLC/CAP CORP	1,333,000.00	1,381,321.25

## TS High Yield

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	CCO HLDGS LLC/CAP CORP	211,000.00	213,637.50
	CCO HLDGS LLC/CAP CORP	148,000.00	148,328.56
	CDK GLOBAL INC	471,000.00	492,077.25
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	208,000.00	208,328.64
	CHENIERE ENERGY INC	461,000.00	479,518.37
	CHENIERE ENERGY PARTNERS LP	1,050,000.00	1,092,000.00
	CHENIERE ENERGY PARTNERS LP	867,000.00	882,172.50
	CHS/COMMUNITY HEALTH SYS	811,000.00	847,697.75
	CHS/COMMUNITY HEALTH SYS	1,000,000.00	976,900.00
	CHURCHILL DOWNS INC	1,153,000.00	1,192,472.96
	CIMPRESS PLC	1,362,000.00	1,437,863.40
	CLEARWATER PAPER CORP	336,000.00	356,160.00
	CLEARWAY ENERGY OP LLC	212,000.00	220,562.68
	CLEARWAY ENERGY OP LLC	145,000.00	139,068.21
	CLEARWAY ENERGY OP LLC	389,000.00	401,875.90
	CLEVELAND-CLIFFS INC	1,000,000.00	982,800.00
	COMMSCOPE INC	467,000.00	495,991.36
	COMMSCOPE TECH LLC	741,000.00	734,056.83
	CONNECT FINCO SARL/CONNE	1,022,000.00	1,088,164.28
	CONTINENTAL RESOURCES INC/OK	295,000.00	295,005.90
	CONTINENTAL RESOURCES INC/OK	400,000.00	422,420.00
	CONTINENTAL RESOURCES INC/OK	258,000.00	291,503.88
	COOKE OMEGA/ALPHA VESSEL	2,012,000.00	2,067,330.00
	CORECIVIC INC	1,087,000.00	1,070,695.00
	CREDIT ACCEPTANCE CORP	528,000.00	555,720.00
	CREDIT ACCEPTANCE CORP	1,008,000.00	1,028,160.00
	CSC HOLDINGS LLC	1,053,000.00	1,109,066.99
	CSC HOLDINGS LLC	1,854,000.00	1,823,622.21
	CSC HOLDINGS LLC	682,000.00	642,785.00
	CVR ENERGY INC	719,000.00	704,044.80
	CVR PARTNERS/CVR NITROGE	380,000.00	383,325.00
	DANA INC	289,000.00	309,230.00
	DANAOS CORP	1,000,000.00	1,068,750.00
	DAVITA INC	717,000.00	729,296.55
	DAVITA INC	679,000.00	650,617.80
	DELTA AIR LINES 2002-1G1	130,828.37	133,763.41
	DELTA AIR LINES INC	517,000.00	503,766.76
	DIAMOND SPORTS GR/DIAMON	485,000.00	349,083.60
	DIAMOND SPORTS GR/DIAMON	1,191,000.00	625,275.00
	DIVERSIFIED HEALTHCARE TRUST	663,000.00	750,516.00
	DIVERSIFIED HEALTHCARE TRUST	130,000.00	133,575.00
	DIVERSIFIED HEALTHCARE TRUST	810,000.00	798,862.50
	DREYFUS GOVERNMENT CASH MANAGE	3,725,696.82	3,725,696.82
	ENDO LUX FIN CO I SARL	1,000,000.00	1,010,220.00
	FIRSTCASH INC	1,087,000.00	1,113,631.50
	FIRSTENERGY TRANSMISSION	262,000.00	301,982.76

## TS High Yield

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FIRSTENERGY TRANSMISSION	552,000.00	580,500.01
	FORD MOTOR CO	280,000.00	282,072.00
	FORD MOTOR CO	109,000.00	152,113.86
	FORD MOTOR CREDIT CO LLC	1,298,000.00	1,346,675.00
	FORD MOTOR CREDIT CO LLC	672,000.00	725,074.56
	FORD MOTOR CREDIT CO LLC	367,000.00	378,927.50
	FORD MOTOR CREDIT CO LLC	270,000.00	259,402.50
	FORD MOTOR CREDIT CO LLC	712,000.00	748,361.84
	FORTRESS TRANS & INFRAST	275,000.00	275,343.75
	FRONTIER COMMUNICATIONS	351,000.00	372,060.00
	FRONTIER COMMUNICATIONS	750,000.00	791,025.00
	GCI LLC	210,000.00	214,987.50
	GENESIS ENERGY LP/FIN	797,000.00	779,067.50
	GENESIS ENERGY LP/FIN	312,000.00	315,906.24
	GFL ENVIRONMENTAL INC	535,000.00	518,950.00
	GLOBAL PART/GLP FINANCE	225,000.00	237,375.00
	GLOBAL PART/GLP FINANCE	298,000.00	319,828.50
	GO DADDY OPCO/FINCO	540,000.00	531,468.00
	GOEASY LTD	328,000.00	339,890.00
	GOODYEAR TIRE & RUBBER CO/THE	642,000.00	660,457.50
	GOODYEAR TIRE & RUBBER CO/THE	516,000.00	516,000.00
	GRANITE US HOLDINGS CORP	1,000,000.00	1,127,500.00
	GROUP 1 AUTOMOTIVE INC	772,000.00	767,175.00
	H&E EQUIPMENT SERVICES INC	1,443,000.00	1,403,317.50
	HERBALIFE/HLF FINANCING	286,000.00	311,025.00
	HERC HOLDINGS INC	503,000.00	535,292.60
	HILCORP ENERGY I/HILCORP	345,000.00	345,862.50
	HILCORP ENERGY I/HILCORP	435,000.00	448,050.00
	HILCORP ENERGY I/HILCORP	435,000.00	438,806.25
	HILTON DOMESTIC OPERATIN	572,000.00	555,183.20
	HLF FIN SARL LLC/HERBALI	1,059,000.00	1,109,302.50
	HORIZON THERAPEUTICS USA	683,000.00	729,102.50
	HOWARD HUGHES CORP/THE	499,000.00	488,708.13
	HOWMET AEROSPACE INC	132,000.00	159,594.60
	HOWMET AEROSPACE INC	329,000.00	388,220.00
	HUDBAY MINERALS INC	265,000.00	282,887.50
	HUDBAY MINERALS INC	358,000.00	372,072.98
	INEOS QUATTRO FINANCE 2	275,000.00	275,000.00
	INTERNATIONAL GAME TECHNOLOGY PLC	445,000.00	493,035.53
	INTERNATIONAL GAME TECHNOLOGY PLC	200,000.00	205,516.00
	IRON MOUNTAIN INC	171,000.00	177,626.25
	IRON MOUNTAIN INC	463,000.00	468,764.35
	IRON MOUNTAIN INC	1,016,000.00	1,048,308.80
	IRON MOUNTAIN INC	203,000.00	200,685.80
	J2 GLOBAL INC	555,000.00	562,439.78
	JB POINDEXTER & CO INC	1,065,000.00	1,124,906.25
	JBS USA LUX/JBS USA FIN	257,000.00	282,455.85

## TS High Yield

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	JBS USA/FOOD/FINANCE	586,000.00	648,552.57
	L BRANDS INC	384,000.00	411,840.00
	LCPR SR SECURED FIN DAC	444,000.00	473,370.60
	LCPR SR SECURED FIN DAC	545,000.00	554,602.90
	LEVEL 3 FINANCING INC	906,000.00	877,687.50
	LIFEPOINT HEALTH INC	1,000,000.00	985,000.00
	LOGMEIN INC	1,589,000.00	1,663,492.32
	LUMEN TECHNOLOGIES INC	567,000.00	579,150.81
	MACY'S RETAIL HLDGS LLC	82,000.00	82,000.00
	MACY'S RETAIL HLDGS LLC	1,897,000.00	1,945,288.14
	MATTEL INC	183,000.00	188,936.52
	MDC PARTNERS INC	1,105,000.00	1,116,050.00
	MEDNAX INC	1,292,000.00	1,381,535.60
	MEG ENERGY CORP	491,000.00	507,178.45
	MEG ENERGY CORP	735,000.00	769,912.50
	MERCER INTERNATIONAL INC	456,000.00	472,416.00
	MEREDITH CORP	1,078,000.00	1,156,564.64
	MERITAGE HOMES CORP	1,155,000.00	1,155,000.00
	MERITOR INC	510,000.00	543,150.00
	MERITOR INC	273,000.00	273,819.00
	MGIC INVESTMENT CORP	615,000.00	640,368.75
	MINERAL RESOURCES LTD	347,000.00	383,611.97
	MODIVCARE INC	903,000.00	950,407.50
	MOOG INC	749,000.00	763,980.00
	MURPHY OIL CORP	1,193,000.00	1,085,630.00
	NAVIENT CORP	1,462,000.00	1,535,260.82
	NAVIENT CORP	730,000.00	757,375.00
	NCR CORP	460,000.00	486,737.50
	NCR CORP	406,000.00	410,599.98
	NESCO HOLDINGS II INC	1,828,000.00	1,874,614.00
	NOVELIS CORP	1,073,000.00	1,123,216.40
	NUFARM AUSTRALIA/AMERICA	889,000.00	909,340.32
	NUSTAR LOGISTICS LP	1,072,000.00	1,121,413.84
	NUSTAR LOGISTICS LP	531,000.00	572,463.14
	OCCIDENTAL PETROLEUM CORP	1,011,000.00	813,855.00
	OCCIDENTAL PETROLEUM CORP	772,000.00	914,820.00
	OCCIDENTAL PETROLEUM CORP	674,000.00	739,785.77
	OCCIDENTAL PETROLEUM CORP	918,000.00	1,031,648.40
	OCCIDENTAL PETROLEUM CORP	437,000.00	482,535.40
	ONEMAIN FINANCE CORP	350,000.00	340,375.00
	ONEMAIN FINANCE CORP	172,000.00	198,376.20
	ONEMAIN FINANCE CORP	614,000.00	695,852.34
	ONEMAIN FINANCE CORP	391,000.00	433,149.80
	OPEN TEXT CORP	862,000.00	866,310.00
	OWENS-BROCKWAY	682,000.00	730,592.50
	OWENS-BROCKWAY	747,000.00	812,082.38
	PARKLAND CORP/CANADA	909,000.00	912,136.05

## TS High Yield

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	PDC ENERGY INC	469,000.00	481,252.63
	PENNYMAC FINANCIAL SERVICES INC	419,000.00	434,314.45
	PENNYMAC FINANCIAL SERVICES INC	136,000.00	130,050.00
	PERFORMANCE FOOD GROUP I	124,000.00	132,370.00
	PETSMART INC/PETSMART FI	295,000.00	302,318.95
	PETSMART INC/PETSMART FI	250,000.00	271,650.00
	PG&E CORP	739,000.00	780,735.03
	PG&E CORP	193,000.00	204,879.15
	PHOTO HOLDINGS MERGER SU	1,841,000.00	1,995,183.75
	PILGRIM'S PRIDE CORP	458,000.00	456,273.34
	PLASTIPAK HOLDINGS INC	808,000.00	831,230.00
	POST HOLDINGS INC	483,000.00	483,917.70
	POST HOLDINGS INC	728,000.00	719,992.00
	PRA GROUP INC	960,000.00	1,027,200.00
	PRECISION DRILLING CORP	897,000.00	899,242.50
	PRIME SECSRVC BRW/FINANC	1,140,000.00	1,230,316.50
	PRIME SECSRVC BRW/FINANC	317,000.00	307,490.00
	QTS LP/FINANCE	474,000.00	471,630.00
	QUAD/GRAPHICS INC	705,000.00	696,518.85
	QUICKEN LOANS INC	441,000.00	464,152.50
	QUICKEN LOANS LLC/QUICKN	1,017,000.00	981,405.00
	QVC INC	1,146,000.00	1,186,110.00
	QVC INC	1,325,000.00	1,335,500.63
	RADIAN GROUP INC	430,000.00	447,329.00
	REYNOLDS GRP ISS/REYNOLD	335,000.00	328,300.00
	RHP HOTEL PPTY/RHP FINAN	227,000.00	227,901.19
	ROCKPOINT GAS STORAGE CA	1,269,000.00	1,278,517.50
	ROYAL CARIBBEAN CRUISES LTD	172,000.00	193,930.00
	ROYAL CARIBBEAN CRUISES LTD	1,081,000.00	1,260,716.25
	RUBY PIPELINE LLC	844,462.12	692,640.68
	SEG HLD LLC/SEG FIN CORP	1,790,000.00	1,875,025.00
	SERVICE PROPERTIES TRUST	646,000.00	646,000.00
	SIGNATURE AVIATION US	643,000.00	653,879.56
	SIMMONS FOOD INC/SIMMONS	1,000,000.00	1,008,770.00
	SINCLAIR TELEVISION GROU	205,000.00	200,131.25
	SINCLAIR TELEVISION GROU	346,000.00	333,025.00
	SONIC AUTOMOTIVE INC	1,319,000.00	1,371,760.00
	SOUTHWESTERN ENERGY CO	898,000.00	985,555.00
	SPANISH BROADCASTING SYS	1,450,000.00	1,424,625.00
	SPEEDWAY MOT/SPEEDWAY FD	874,000.00	874,000.00
	SPIRIT AEROSYSTEMS INC	347,000.00	373,025.00
	SPRINT CAPITAL CORP	1,385,000.00	1,746,443.45
	SS&C TECHNOLOGIES INC	1,016,000.00	1,081,024.00
	STANDARD INDUSTRIES INC	203,000.00	211,627.50
	STANDARD INDUSTRIES INC	634,000.00	600,715.00
	STAPLES INC	915,000.00	965,325.00
	SUMMIT MATERIALS LLC/FIN	805,000.00	842,021.95

## TS High Yield

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	SUPERIOR PLUS/GEN PRTNR	609,000.00	615,211.80
	T-MOBILE USA INC	1,090,000.00	1,101,227.00
	TALEN ENERGY SUPPLY LLC	1,710,000.00	1,731,375.00
	TALLGRASS NRG PRTNR/FIN	279,000.00	283,185.00
	TALLGRASS NRG PRTNR/FIN	253,000.00	247,092.45
	TALLGRASS NRG PRTNR/FIN	1,409,000.00	1,392,796.50
	TAYLOR MORR COMM/HLDGS	829,000.00	889,102.50
	TEGNA INC	721,000.00	748,224.96
	TEGNA INC	326,000.00	331,705.00
	TELECOM ITALIA CAPITAL	865,000.00	1,025,025.00
	TELECOM ITALIA CAPITAL	353,000.00	400,354.95
	TENET HEALTHCARE CORP	238,000.00	251,295.87
	TENET HEALTHCARE CORP	958,000.00	997,757.00
	TEVA PHARMACEUTICALS NE	1,433,000.00	1,370,306.25
	TRANSDIGM INC	144,000.00	146,700.00
	TRANSDIGM INC	405,000.00	418,668.75
	TRANSDIGM INC	768,000.00	814,003.20
	TRANSDIGM INC	144,000.00	156,816.00
	TRANSDIGM INC	1,000,000.00	984,790.00
	TRI POINTE HOMES INC	228,000.00	251,987.88
	TRIMAS CORP	1,000,000.00	1,000,000.00
	TRITON WATER HOLDINGS IN	500,000.00	510,000.00
	TTM TECHNOLOGIES INC	1,500,000.00	1,479,375.00
	TURNING POINT BRANDS INC	1,000,000.00	1,037,500.00
	UNIT CORP	38,886.00	475,186.92
	UNIVISION COMMUNICATIONS	263,000.00	265,630.00
	US ACUTE CARE SOLUTIONS	91,000.00	94,412.50
	US FOODS INC	2,000,000.00	2,000,000.00
	VICI PROPERTIES / NOTE	519,000.00	530,981.12
	VICI PROPERTIES / NOTE	168,000.00	168,181.44
	VIKING OCEAN CRUISES SHI	280,000.00	282,884.00
	VIRGIN MEDIA FINANCE PLC	294,000.00	293,632.50
	VIRGIN MEDIA SECURED FIN	200,000.00	212,250.00
	WESCO DISTRIBUTION INC	700,000.00	783,300.00
	WYNDHAM HOTELS & RESORTS INC	292,000.00	298,570.00
	WYNDHAM HOTELS & RESORTS INC	866,000.00	875,959.00
	XEROX CORPORATION	1,047,000.00	1,047,481.62
	YUM! BRANDS INC	309,000.00	326,705.70
	ZAYO GROUP HOLDINGS INC	515,000.00	506,760.00
	ZIGGO BOND CO BV	480,000.00	490,800.00
<b>TOTAL TS High Yield</b>		<b>183,779,873.31</b>	<b>189,401,924.73</b>