

## TS Credit Opportunities II

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Credit Opportunities</b>			
	1011778 BC / NEW RED FIN	1,521,000.00	1,460,160.00
	1011778 BC / NEW RED FIN	275,000.00	249,547.38
	AADVANTAGE LOYALTY IP	505,000.00	510,837.80
	ABC SUPPLY CO INC	750,000.00	723,765.00
	ABC SUPPLY CO INC	832,000.00	775,840.00
	ACADIA HEALTHCARE CO INC	2,242,000.00	2,213,386.48
	ACRISURE LLC / FIN INC	595,000.00	586,075.00
	ACRISURE LLC / FIN INC	1,751,000.00	1,593,462.53
	AHEAD DB HOLDINGS LLC	2,752,000.00	2,442,400.00
	AIMCO	1,000,000.00	965,495.00
	AIMCO	575,000.00	550,418.75
	AIR METHODS CORP	2,492,000.00	2,155,580.00
	ALERIAN MLP ETF	32,000.00	1,225,600.00
	ALIXPARTNERS LLP	992,500.00	975,905.40
	ALLIANT HOLD / CO-ISSUER	1,495,000.00	1,480,050.00
	ALLISON TRANSMISSION INC	416,000.00	409,240.00
	ALTICE FINANCING SA	2,682,000.00	2,404,010.70
	ALTICE FRANCE SA	977,405.46	953,889.09
	AMERICAN AIRLINES/AADVAN	239,000.00	238,103.75
	AMERIFORGE GROUP INC	97,700.02	43,965.01
	ANTERO RESOURCES CORP	70,000.00	2,137,100.00
	ANTERO RESOURCES CORP	517,000.00	558,840.81
	APACHE CORP	2,596,000.00	2,615,470.00
	ARAMARK SERVICES INC	596,904.00	584,369.02
	ARDAGH PKG FIN/HLDGS USA	211,000.00	203,282.68
	ARDAGH PKG FIN/HLDGS USA	343,000.00	343,857.50
	ARTERA SERVICES LLC	2,525,332.00	2,493,765.35
	ARUBA INVESTMENT HOLDING	302,239.59	298,461.60
	ASBURY AUTOMOTIVE GROUP INC	565,000.00	542,739.00
	ASBURY AUTOMOTIVE GROUP INC	1,255,000.00	1,174,002.30
	ASCENT RESOURCES/ARU FIN	190,000.00	194,750.00
	ASCENT RESOURCES/ARU FIN	1,171,000.00	1,604,270.00
	ASCENT RESOURCES/ARU FIN	187,000.00	196,443.50
	ASCENT RESOURCES/ARU FIN	105,000.00	103,687.50
	ASHTON WOODS USA/FINANCE	653,000.00	669,031.15
	ASHTON WOODS USA/FINANCE	1,291,000.00	1,138,442.53
	AVANTOR FUNDING INC	678,167.13	671,989.02
	AVAYA INC	2,475,000.00	2,440,770.75
	BABSON CLO LTD	1,000,000.00	918,568.00
	BAIN CAPITAL CREDIT CLO LIMIT	1,250,000.00	1,192,160.00
	BAIN CAPITAL CREDIT CLO LIMIT	620,000.00	464,549.26
	BAIN CAPITAL CREDIT CLO LIMIT	850,000.00	734,611.65
	BATH & BODY WORKS INC	961,000.00	994,154.50
	BATH & BODY WORKS INC	300,000.00	306,780.00
	BATH & BODY WORKS INC	28,000.00	29,746.36
	BATH & BODY WORKS INC	92,000.00	99,653.94

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	BATH & BODY WORKS INC	405,000.00	425,877.75
	BAUSCH HEALTH AMERICAS	736,737.71	729,981.83
	BAUSCH HEALTH AMERICAS	808,257.51	800,174.93
	BAUSCH HEALTH COS INC	385,000.00	398,888.88
	BCPE ULYSSES INTERMEDIAT	550,000.00	499,125.00
	BELO CORP	500,000.00	570,000.00
	BELO CORP	72,000.00	80,640.00
	BELRON FINANCE US LLC	580,500.00	575,176.82
	BLUE RACER MID LLC/FINAN	2,119,000.00	2,214,355.00
	BOYD GAMING CORP	124,000.00	130,244.64
	BOYD GAMING CORP	250,000.00	248,032.50
	BRIGHTVIEW LANDSCAPES	981,183.38	972,598.02
	BROOKFIELD PPTY REIT INC	215,000.00	213,049.95
	BROOKFIELD PPTY REIT INC	2,393,000.00	2,237,263.56
	BUILDERS FIRSTSOURCE INC	860,000.00	800,875.00
	BWX TECHNOLOGIES INC	758,000.00	730,522.50
	BWX TECHNOLOGIES INC	1,344,000.00	1,293,600.00
	CABLE ONE INC	605,425.00	595,738.20
	CAESARS ENTERTAINMENT INC	150,000.00	160,850.25
	CAESARS RESORT COLLECTIO	2,615,376.99	2,599,030.88
	CAESARS RESORT COLLECTIO	832,325.00	828,579.54
	CALPINE CORP	2,534,000.00	2,471,866.32
	CARGO AIRCRAFT MANAGEMEN	1,707,000.00	1,666,168.56
	CARLYLE GLOBAL MARKET STRATEGI	1,000,000.00	972,783.00
	CARLYLE GLOBAL MARKET STRATEGI	1,000,000.00	978,953.00
	CARVANA CO	233,000.00	207,486.50
	CARVANA CO	608,000.00	542,640.00
	CARVANA CO	1,238,000.00	1,033,730.00
	CATALENT PHARMA SOLUTION	1,164,000.00	1,057,977.06
	CCO HLDGS LLC/CAP CORP	460,000.00	460,971.75
	CCO HLDGS LLC/CAP CORP	310,000.00	306,745.00
	CCO HLDGS LLC/CAP CORP	2,085,000.00	1,956,339.86
	CCO HLDGS LLC/CAP CORP	675,000.00	612,562.50
	CEDAR FUNDING LTD	500,000.00	469,760.00
	CENTURY COMMUNITIES INC	179,000.00	185,730.40
	CENTURY COMMUNITIES INC	1,772,000.00	1,589,042.06
	CHANGE HEALTHCARE HOLDINGS	807,906.61	802,453.24
	CHARTER COMMUNICATIONS OPER	187,190.20	185,423.13
	CHEMOURS CO/THE	817,000.00	796,575.00
	CHEMOURS CO/THE	1,688,000.00	1,548,115.44
	CHENIERE ENERGY PARTNERS LP	382,000.00	383,720.91
	CHENIERE ENERGY PARTNERS LP	239,000.00	231,684.21
	CHENIERE ENERGY PARTNERS LP	160,000.00	145,600.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	64.00	960.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	-64.00	-640.00
	CHOBANI LLC/FINANCE CORP	226,000.00	218,496.80

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	CHOBANI LLC/FINANCE CORP	425,000.00	392,062.50
	CIFC FUNDING LTD	1,000,000.00	971,912.00
	CIFC FUNDING LTD	1,500,000.00	677,233.50
	CIFC FUNDING LTD	500,000.00	453,748.00
	CIFC FUNDING LTD	1,000,000.00	969,261.00
	CITGO HOLDING INC	1,722,000.00	1,739,220.00
	CITGO PETROLEUM CORP	1,210,000.00	1,217,465.70
	CLARIOS GLOBAL LP	125,000.00	129,441.25
	CLARIOS GLOBAL LP	591,645.53	583,510.40
	CLARIOS GLOBAL LP/US FIN	364,000.00	374,465.00
	CLARIV SCI HLD CORP	1,787,000.00	1,681,227.47
	COINBASE GLOBAL INC	1,537,000.00	1,369,467.00
	COINBASE GLOBAL INC	717,000.00	611,242.50
	COMMSCOPE INC	2,150,000.00	2,094,100.00
	COMMSCOPE INC	310,000.00	313,592.90
	CONDOR MERGER SUB INC	1,783,000.00	1,707,222.50
	CP ATLAS BUYER INC	2,328,676.00	1,985,522.30
	CP ATLAS BUYER INC	440,610.98	427,463.15
	CROWNROCK LP/CROWNROCK F	446,000.00	454,578.81
	CSC HOLDINGS LLC	890,000.00	798,074.13
	CSC HOLDINGS LLC	430,000.00	359,604.70
	CSC HOLDINGS LLC	300,000.00	252,729.00
	CSC HOLDINGS LLC	76,000.00	68,020.00
	CSC HOLDINGS LLC	486,370.34	477,557.31
	CULLINAN HOLDCO	320,000.00	332,866.20
	DANA INC	147,000.00	146,081.25
	DANA INC	326,000.00	329,423.00
	DANA INC	148,000.00	135,449.60
	DEERFIELD DAKOTA HOLDING	589,746.23	586,060.32
	DELTA 2 LUX SARL	850,950.72	846,168.38
	DELTA TOPCO INC	896,443.14	877,017.22
	DIAMOND SPORTS GR/DIAMON	1,000,000.00	207,500.00
	DIAMOND SPORTS GR/DIAMON	980,000.00	379,750.00
	DIAMOND SPORTS GROUP LLC	112,956.46	114,384.23
	DKT FINANCE APS	250,000.00	277,417.08
	DREYFUS GOVERNMENT CASH MANAGE	4,320,707.14	4,320,707.14
	DRYDEN SENIOR LOAN FUND	250,000.00	228,246.50
	DRYDEN SENIOR LOAN FUND	250,000.00	238,321.00
	DRYDEN SENIOR LOAN FUND	1,000,000.00	972,347.00
	DRYDEN SENIOR LOAN FUND	250,000.00	213,550.50
	DRYDEN SENIOR LOAN FUND	650,000.00	580,425.95
	DUN & BRADSTREET CORP	988,047.77	977,633.75
	EG FINCO LTD	350,000.00	383,799.61
	EG GLOBAL FINANCE PLC	945,000.00	942,637.50
	EG GLOBAL FINANCE PLC	385,455.00	394,609.56
	ELANCO ANIMAL HEALTH INC	741,847.88	729,095.52
	ELASTIC NV	2,277,000.00	2,117,610.00

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	ELMWOOD CLO VIII LTD	250,000.00	244,458.25
	ENLINK MIDSTREAM LLC	858,000.00	858,000.00
	ENTERPRISE DEVELOP AUTH	387,887.50	384,008.63
	ENVIVA PARTNERS LP/FIN C	489,000.00	502,755.57
	EPICOR SOFTWARE CORP	378,624.41	375,175.14
	EQM MIDSTREAM PARTNERS L	2,595,000.00	2,504,175.00
	EQT CORP	810,000.00	937,931.40
	ERESEARCHTECHNOLOGY INC	841,650.61	837,619.10
	EW SCRIPPS CO/THE	620,880.00	612,566.42
	EXTERRAN NRG SOLUTIONS/F	777,000.00	783,507.38
	EXTERRAN PARTNERS/EXLP	1,626,000.00	1,602,569.34
	EYECARE PARTNERS LLC	711,583.84	701,358.38
	FILLMORE PARK CLO LTD.	500,000.00	472,261.50
	FIRST QUANTUM MINERALS LTD	330,000.00	332,062.50
	FORD MOTOR CO	75,000.00	86,037.75
	FORD MOTOR CREDIT CO LLC	55,000.00	56,100.00
	FORD MOTOR CREDIT CO LLC	256,000.00	250,731.52
	FORD MOTOR CREDIT CO LLC	11,000.00	10,986.25
	FORD MOTOR CREDIT CO LLC	610,000.00	579,204.15
	FORD MOTOR CREDIT CO LLC	227,000.00	226,591.40
	FREEPORT-MCMORAN INC	63,000.00	70,566.31
	FREEPORT-MCMORAN INC	397,000.00	440,689.85
	FREEPORT-MCMORAN INC	300,000.00	308,019.00
	FREEPORT-MCMORAN INC	617,000.00	630,882.50
	FRONERI US INC	638,625.00	626,197.36
	GAINWELL ACQUISITION COR	686,906.49	685,189.23
	GFL ENVIRONMENTAL INC	142,000.00	139,160.00
	GFL ENVIRONMENTAL INC	958,000.00	900,818.23
	GFL ENVIRONMENTAL INC	2,192,271.00	2,030,591.01
	GLOBAL MEDICAL RESPONSE	1,766,000.00	1,752,755.00
	GO DADDY OPCO/FINCO	735,000.00	674,362.50
	GO DADDY OPERATING CO LLC	386,267.17	383,207.93
	GRAB HOLDINGS INC	670,529.26	653,766.02
	GRAY ESCROW II INC	218,000.00	208,454.87
	GRAY TELEVISION INC	1,114,000.00	1,037,434.78
	GRAY TELEVISION INC	1,007,626.78	998,810.05
	GULF FINANCE LLC	2,209,636.96	2,013,929.41
	H&E EQUIPMENT SERVICES INC	2,118,000.00	1,982,998.68
	HANESBRANDS INC	1,733,000.00	1,758,995.00
	HAT HOLDINGS I LLC/HAT	2,220,000.00	2,275,500.00
	HAT HOLDINGS I LLC/HAT	875,000.00	787,500.00
	HAWAIIAN BRAND INTELLECT	253,881.00	254,025.71
	HAYWARD INDUSTRIES INC	545,875.00	538,598.49
	HCA INC	244,000.00	263,478.52
	HIGHTOWER HOLDING LLC	828,385.03	820,101.18
	HUB INTERNATIONAL LTD	950,525.00	938,738.49
	HYLAND SOFTWARE INC	1,417,967.57	1,408,878.39

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	HYLAND SOFTWARE INC	470,800.00	464,915.00
	ICG US CLO LTD	1,000,000.00	759,591.00
	II-VI INC	2,248,000.00	2,203,040.00
	INVESCO CLO LTD	75,000.00	20,656.65
	INVESCO CLO LTD	750,000.00	577,511.25
	IRB HOLDING CORP	411,530.82	408,650.10
	IRON MOUNTAIN INC	531,000.00	523,210.23
	IRON MOUNTAIN INC	390,000.00	371,229.30
	IRON MOUNTAIN INC	1,105,000.00	1,082,900.00
	ITT HOLDINGS LLC	2,442,000.00	2,255,724.24
	JBS USA/FOOD/FINANCE	663,000.00	677,771.64
	KORN FERRY	2,570,000.00	2,506,700.90
	KRAFT HEINZ FOODS CO	1,644,000.00	1,757,025.00
	LADDER CAP FIN LLLP/CORP	920,000.00	881,694.70
	LADDER CAP FIN LLLP/CORP	963,000.00	912,428.06
	LBM ACQUISITION LLC	1,855,000.00	1,737,504.30
	LBM ACQUISITION LLC	575,069.65	560,192.59
	LCM INVESTMENTS HOLDINGS	1,259,000.00	1,189,100.19
	LEGACY LIFEPOINT HEALTH	894,000.00	864,945.00
	LEVEL 3 FINANCING INC	411,000.00	389,901.32
	LEVEL 3 FINANCING INC	273,000.00	250,616.05
	LIFEPOINT HEALTH INC	1,644,000.00	1,553,580.00
	LITHIA MOTORS INC	1,363,000.00	1,315,295.00
	LITHIA MOTORS INC	320,000.00	303,408.00
	LIVE NATION ENTERTAINMENT INC	217,000.00	217,869.63
	LIVE NATION ENTERTAINMENT INC	204,000.00	207,825.00
	LIVE NATION ENTERTAINMENT INC	934,000.00	913,106.42
	LORCA FINCO PLC	845,000.00	929,939.08
	LPL HOLDINGS INC	734,000.00	724,825.00
	LPL HOLDINGS INC	479,000.00	463,166.66
	LUMEN TECHNOLOGIES INC	565,000.00	538,569.30
	LUMEN TECHNOLOGIES INC	1,379,000.00	1,285,917.50
	MADISON PARK FUNDING LTD	540,000.00	503,751.96
	MADISON PARK FUNDING LTD	300,000.00	11,100.00
	MADISON PARK FUNDING LTD	250,000.00	196,300.50
	MADISON PARK FUNDING LTD	1,000,000.00	664,638.00
	MADISON PARK FUNDING LTD	500,000.00	485,415.00
	MADISON PARK FUNDING LTD	625,000.00	562,500.00
	MADISON PARK FUNDING LTD	500,000.00	325,962.50
	MADISON PARK FUNDING LTD	1,000,000.00	1,025,754.00
	MADISON PARK XLIV	340,000.00	232,966.30
	MAGNETITE CLO LTD	1,000,000.00	969,643.00
	MAUSER PACKAGING SOLUT	2,555,000.00	2,532,286.05
	MAUSER PACKAGING SOLUT	199,670.43	196,591.51
	MCAFFEE CORP	1,616,379.31	1,602,235.99
	MED PARENTCO LP	1,057,111.27	1,044,225.08
	MERITAGE HOMES CORP	622,000.00	592,455.00

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	MH SUB I LLC	467,130.73	461,375.68
	MIDCAP FINANCIAL	1,830,000.00	1,721,151.60
	MIDCAP FINANCIAL	657,441.00	580,960.89
	MOBILUX FINANCE	300,000.00	307,130.40
	MOLINA HEALTHCARE INC	1,557,000.00	1,532,469.47
	NATIONSTAR MTG HLD INC	435,000.00	418,905.00
	NAVIENT CORP	1,268,000.00	1,212,455.26
	NAVIENT CORP	300,000.00	275,897.25
	NEP GROUP INC	511,917.74	501,935.34
	NETFLIX INC	128,000.00	134,240.64
	NETFLIX INC	116,000.00	123,250.00
	NEW FORTRESS ENERGY INC	2,432,000.00	2,401,600.00
	NEXSTAR MEDIA INC	1,516,000.00	1,476,235.32
	NEXSTAR MEDIA INC	105,000.00	106,443.75
	NEXSTAR MEDIA INC	500,393.10	497,981.21
	NFP CORP	304,000.00	289,560.00
	NFP CORP	490,000.00	467,950.00
	NFP CORP	659,891.74	647,109.64
	NGL ENRGY OP/FIN CORP	65,000.00	63,939.85
	NGL ENRGY PART LP/FIN CO	1,623,000.00	1,551,506.85
	NGL ENRGY PART LP/FIN CO	362,000.00	314,487.50
	NRG ENERGY INC	88,000.00	90,775.52
	NRG ENERGY INC	1,492,000.00	1,312,348.28
	NRG ENERGY INC	160,000.00	140,800.00
	OAK HILL CREDIT PARTNERS	825,000.00	808,543.73
	OAKTREE CLO LTD	500,000.00	243,264.00
	OAKTREE CLO LTD	250,000.00	228,115.50
	OCCIDENTAL PETROLEUM CORP	475,000.00	559,732.88
	OCCIDENTAL PETROLEUM CORP	85,000.00	95,455.00
	OCTAGON LOAN FUNDING LTD	250,000.00	242,595.50
	OHA LOAN FUNDING LTD	350,000.00	263,430.65
	OI EUROPEAN GROUP BV	1,818,000.00	1,689,285.60
	ONEMAIN FINANCE CORP	1,690,000.00	1,491,425.00
	ONEMAIN FINANCE CORP	392,000.00	354,756.08
	OPEN TEXT CORP	330,000.00	316,394.10
	OPTION CARE HEALTH INC	553,000.00	518,437.50
	ORGANON & CO	901,495.83	895,861.48
	OWENS-BROCKWAY	51,000.00	50,745.00
	OWENS-BROCKWAY	529,000.00	526,355.00
	PACKAGING COORDINATORS	376,200.00	373,769.75
	PATTERN ENERGY OP LP/PAT	1,249,000.00	1,211,530.00
	PAYSAFE FIN PLC/PAYSAFE	715,000.00	608,643.75
	PENINSULA PACIFIC ENTERT	1,797,000.00	1,987,931.25
	PES HOLDINGS LLC	852,144.82	25,564.34
	PROOFPOINT INC	910,000.00	899,252.90
	PTC INC	1,564,000.00	1,523,758.28
	REAL HERO MERGER SUB 2	1,938,000.00	1,771,370.76

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	REDWOOD STAR MERGER SUB	1,445,000.00	1,383,587.50
	ROCKCLIFF ENERGY II LLC	1,239,426.00	1,242,022.60
	ROCKETMTGE CO-ISSUER INC	1,524,000.00	1,395,039.12
	ROCKLAND PARK CLO LTD	750,000.00	579,946.50
	ROCKLAND PARK CLO LTD	750,000.00	3,599.25
	ROCKLAND PARK CLO LTD	750,000.00	8,399.25
	RR LTD	500,000.00	495,304.00
	SCIENCE APPLICATIONS INTERNATIONAL CORP	1,787,000.00	1,762,428.75
	SCIH SALT HOLDINGS INC	601,000.00	568,389.74
	SCIH SALT HOLDINGS INC	1,579,000.00	1,420,689.46
	SCRIPPS ESCROW II INC	941,000.00	875,130.00
	SEAGATE HDD CAYMAN	746,000.00	666,700.20
	SEAGATE HDD CAYMAN	440,000.00	394,900.00
	SEDGWICK CMS INC	1,134,960.67	1,122,192.36
	SENSATA TECH INC	397,000.00	381,120.00
	SENSATA TECH INC	723,000.00	672,404.46
	SIRIUS XM RADIO INC	20,000.00	20,000.00
	SIRIUS XM RADIO INC	240,000.00	243,194.40
	SIRIUS XM RADIO INC	934,000.00	875,933.22
	SIRIUS XM RADIO INC	1,197,000.00	1,137,150.00
	SIX FLAGS ENTERTAINMENT CORP	917,000.00	917,000.00
	SIX FLAGS THEME PARKS	115,000.00	120,031.25
	SKYMILES IP LTD	635,000.00	654,742.15
	SOUTHWESTERN ENERGY CO	747,000.00	746,066.25
	SPDR S&P 500 ETF TRUST	1,500.00	174,000.00
	SPECIALTY BUILDING PRODU	1,542,000.00	1,567,905.60
	SPIRIT LOYALTY KY LTD/IP	177,000.00	188,774.04
	SRS DISTRIBUTION INC	1,260,000.00	1,203,564.60
	SRS DISTRIBUTION INC	364,000.00	335,790.00
	SRS DISTRIBUTION INC	610,000.00	564,250.00
	SS&C TECHNOLOGIES INC	500,000.00	505,897.50
	SS&C TECHNOLOGIES INC	231,592.19	227,636.59
	SS&C TECHNOLOGIES INC	188,001.72	184,858.33
	SS&C TECHNOLOGIES INC	731,688.59	719,454.76
	STATION CASINOS LLC	1,043,000.00	993,144.60
	STATION CASINOS LLC	400,458.69	394,563.94
	STEELE CREEK CLO LTD	500,000.00	475,186.00
	SUMMIT MATERIALS LLC	871,325.00	867,282.05
	SUMMIT MATERIALS LLC/FIN	259,000.00	256,606.84
	SUMMIT MID HLDS LLC / FI	536,000.00	438,196.08
	SUMMIT MIDSTREAM PARTNERS LP	45,000.00	669,600.00
	SUNSHINE LUXEMBOURG VII	980,100.00	972,749.25
	SURGERY CENTER HOLDINGS	706,964.94	700,694.16
	SYNAPTICS INC	786,000.00	740,805.00
	SYNEOS HEALTH INC	1,771,000.00	1,624,892.50
	TALLGRASS NRG PRTNR/FIN	924,000.00	896,603.31
	TALLGRASS NRG PRTNR/FIN	645,000.00	620,973.75

## TS Credit Opportunities II

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	TCI-FLATIRON CLO LTD	250,000.00	243,046.25
	TEAM HEALTH HOLDINGS INC	2,209,000.00	1,982,577.50
	TEGNA INC	491,000.00	488,407.52
	TELENET FINANCE LUX NOTE	1,400,000.00	1,351,000.00
	TELENET FINANCING USD LLC	370,000.00	361,012.70
	TELESAT CANADA/TELESAT L	1,685,000.00	839,568.10
	TELESAT CANADA/TELESAT L	1,755,000.00	1,338,187.50
	TEMPO ACQUISITION LLC	963,255.95	955,790.71
	TERRAFORM POWER OPERATIN	1,957,000.00	1,955,385.48
	THOMPSON PARK CLO LTD	500,000.00	487,186.50
	TK ELEVATOR US NEWCO INC	715,589.12	707,989.56
	TRANS UNION LLC	404,520.09	398,148.90
	TRANSDIGM INC	1,000,000.00	1,028,125.00
	TRANSDIGM INC	175,000.00	182,218.75
	TRANSDIGM INC	848,136.71	833,294.31
	TRAVERSE MIDSTREAM PARTN	268,128.08	266,674.82
	TRIDENT TPI HOLDINGS INC	295,000.00	296,475.00
	TRONOX FINANCE LLC	452,463.72	445,396.23
	TRONOX INC	1,695,000.00	1,584,825.00
	TUTOR PERINI CORP	28,087.00	303,339.60
	TUTOR PERINI CORP	1,789,000.00	1,701,482.12
	UNIFRAX ESCROW ISS CORP	1,289,636.00	1,203,965.48
	UNIFRAX ESCROW ISS CORP	859,000.00	763,875.20
	UNITED AIRLINES INC	162,000.00	159,468.75
	UNITED AIRLINES INC	162,000.00	154,053.90
	UNITED AIRLINES INC	975,150.00	962,151.25
	UPC FINANCING PARTNERSHIP	715,000.00	704,575.30
	US FOODS INC	526,500.00	515,132.87
	USI INC/NY	1,052,007.49	1,044,096.39
	VENATOR FIN SARL/VENATOR	215,000.00	224,675.00
	VENATOR FIN SARL/VENATOR	2,480,000.00	1,993,672.00
	VIASAT INC	366,000.00	357,461.22
	VIASAT INC	1,523,000.00	1,462,080.00
	VICI PROPERTIES / NOTE	46,000.00	46,000.00
	VICI PROPERTIES / NOTE	110,000.00	106,975.00
	VICI PROPERTIES / NOTE	201,000.00	194,037.36
	VIRGIN MEDIA BRISTOL LLC	480,000.00	476,702.40
	VIRGIN MEDIA FINANCE PLC	132,000.00	124,673.34
	VIRGIN MEDIA SECURED FIN	131,000.00	122,157.50
	VIRGIN MEDIA VEND FIN IV	910,000.00	873,600.00
	VISTAJET MALTA/XO MGMT	2,237,000.00	2,113,965.00
	VISTRA CORP	1,500,000.00	1,460,625.00
	VISTRA CORP	1,350,000.00	1,348,859.25
	VISTRA CORP	268,000.00	258,712.82
	VISTRA CORP	1,000,000.00	983,810.00
	VMED O2 UK FINAN	400,000.00	365,848.00
	VOYA CLO LTD	1,000,000.00	954,441.00



## TS Credit Opportunities II

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	VOYA CLO LTD	850,000.00	813,506.95
	VOYA CLO LTD	250,000.00	240,214.00
	WELLFLEET CLO LTD	280,000.00	195,956.88
	WELLFLEET CLO LTD	250,000.00	233,734.00
	WELLFLEET CLO LTD	250,000.00	148,178.75
	WESTERN MIDSTREAM OPERAT	1,817,000.00	1,771,575.00
	WHATABRANDS LLC	875,483.23	863,996.89
	WILLIAM MORRIS ENDEAVOR EN	389,800.01	382,573.11
	WILSONART LLC	1,500,545.17	1,460,090.47
	WOODFORD EXPRESS LLC	1,723,066.00	1,697,220.01
	WW INTERNATIONAL INC	-615,000.00	-497,983.95
<b>TOTAL TS Credit Opportunities</b>		<b>318,264,293.17</b>	<b>304,136,117.47</b>