

TS Strategic Income Ops Fund

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Strategic Income Opps Fund			
	AB BSL CLO 3 LTD	2,000,000.00	1,907,882.00
	AB ISSUER LLC	5,970,000.00	5,430,341.85
	ADT SEC CORP	1,175,000.00	1,081,000.00
	ALBERTSONS COS/SAFEWAY	1,552,000.00	1,552,000.00
	AMSTED INDUSTRIES	1,260,000.00	1,194,139.80
	ANHEUSER-BUSCH CO/INBEV	1,911,000.00	2,124,322.08
	ARAB REPUBLIC OF EGYPT	1,350,000.00	1,148,553.00
	ARCHES BUYER INC	1,386,000.00	1,292,943.96
	ARES CAPITAL CORP	2,232,000.00	2,233,230.70
	AT&T INC	58,809.00	1,389,656.67
	BANK OF AMERICA CORP	33,406.00	1,376,995.32
	BANK OF NOVA SCOTIA	2,605,000.00	2,244,106.11
	BARCLAYS PLC	2,350,000.00	2,131,845.93
	BELLRING BRANDS INC	1,177,000.00	1,203,753.21
	BIRCH GROVE CLO LTD.	5,000,000.00	4,903,855.00
	BNP PARIBAS SA	1,234,000.00	1,263,878.16
	BOEING CO/THE	922,000.00	1,064,163.67
	BRASKEM NETHERLANDS	2,602,000.00	2,581,184.00
	BRISTOL-MYERS SQUIBB CO	20,366.00	1,487,328.98
	BRITISH TELECOMMUNICATIO	2,995,000.00	3,140,922.84
	BRUNSWICK CORP/DE	2,001,000.00	1,978,568.79
	BSPRT 2018-FL4 ISSUER LTD.	5,000,000.00	4,934,765.50
	BX TRUST	5,000,000.00	4,576,078.00
	CARRIAGE SERVICES INC	1,375,000.00	1,284,250.00
	CARS.COM INC	1,160,000.00	1,151,729.20
	CEMEX SAB DE CV	2,500,000.00	2,281,275.00
	CENOVUS ENERGY INC	1,706,000.00	1,848,434.14
	CHARLES SCHWAB CORP/THE	975,000.00	875,667.00
	CHARLES SCHWAB CORP/THE	975,000.00	971,343.75
	CHARTER COMM OPT LLC/CAP	1,689,000.00	1,924,482.76
	CHENIERE ENERGY INC	1,432,000.00	1,442,754.32
	CHOBANI LLC/FINANCE CORP	1,591,000.00	1,467,697.50
	CHURCHILL DOWNS INC	1,458,000.00	1,414,260.00
	CIMPRESS PLC	1,440,000.00	1,379,232.00
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	4,176,120.00
	CITIGROUP INC	1,309,000.00	1,259,912.50
	CKE RESTAURANTS HOLDINGS INC	4,962,500.00	4,511,949.66
	CLARIV SCI HLD CORP	1,326,000.00	1,247,514.06
	CMS ENERGY CORP	1,950,000.00	1,930,500.00
	COMMONWEALTH OF BAHAMAS	1,222,000.00	945,534.72
	CONNECT FINCO SARL/CONNE	1,255,000.00	1,276,824.45
	CORESTATES CAPTL III	2,000,000.00	1,920,107.92
	CQP HOLDCO LP/BIP-V CHIN	1,260,000.00	1,239,761.25
	CREDIT ACCEPTANCE CORP	1,260,000.00	1,285,200.00
	CSC HOLDINGS LLC	1,485,000.00	1,241,890.65
	CVS HEALTH CORP	1,770,000.00	2,008,613.61

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	DIRECTV FIN LLC/COINC	1,460,000.00	1,437,078.00
	DIVERSIFIED HEALTHCARE TRUST	1,320,000.00	1,389,300.00
	DOMINICAN REPUBLIC	1,350,000.00	1,221,763.50
	DREYFUS GOVERNMENT CASH MANAGE	4,136,087.50	4,136,087.50
	DUPONT DE NEMOURS INC	19,412.00	1,428,334.96
	EDISON INTERNATIONAL	2,145,000.00	2,130,807.91
	ENERGY TRANSFER LP	2,350,000.00	2,507,961.22
	ESKOM HOLDINGS SOC LTD	850,000.00	827,060.20
	EXXON MOBIL CORP	18,042.00	1,490,088.78
	FIRST MARYLAND CAPTL II	2,026,000.00	1,942,548.25
	FIRST REPUBLIC BANK/CA	95,203.00	1,963,085.86
	FIRSTCASH INC	502,000.00	467,487.50
	FIRSTENERGY TRANSMISSION	1,498,000.00	1,634,668.02
	FOCUS BRANDS FUNDING LLC	4,948,051.95	4,872,816.82
	FORD MOTOR CO	462,000.00	417,606.42
	FORD MOTOR CREDIT CO LLC	860,000.00	842,301.20
	FORTRESS TRANS & INFRAS	1,745,000.00	1,727,550.00
	FRESB MULTIFAMILY MORTGAGE PAS	26,566,656.97	1,735,352.63
	FS LUXEMBOURG SARL	795,000.00	833,231.55
	GENERAL ELECTRIC CO	2,026,000.00	1,944,960.00
	GENERAL MOTORS FINL CO	3,330,000.00	2,993,503.80
	GENESIS ENERGY LP/GENESI	762,000.00	757,252.74
	GENESIS ENERGY LP/GENESI	250,000.00	246,575.00
	GENESIS ENERGY LP/GENESI	293,000.00	299,668.68
	GENNEIA SA	812,000.00	764,295.00
	GOLDMAN SACHS GROUP INC	4,198.00	1,385,759.80
	GOLDMAN SACHS GROUP INC	3,330,000.00	3,328,429.91
	GOLUB CAPITAL BDC	2,165,000.00	1,920,074.11
	GRAY ESCROW II INC	1,260,000.00	1,204,830.90
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,158,619.94
	HILCORP ENERGY I/HILCORP	218,000.00	218,130.80
	HILCORP ENERGY I/HILCORP	1,323,000.00	1,326,307.50
	HOWARD HUGHES CORP/THE	1,260,000.00	1,185,030.00
	HUDBAY MINERALS INC	1,018,000.00	1,048,540.00
	HUDBAY MINERALS INC	332,000.00	323,700.00
	IBM CORP	11,323.00	1,472,216.46
	ICAHN ENTERPRISES/FIN	1,487,000.00	1,459,378.98
	IMPERIAL BRANDS FIN PLC	2,825,000.00	2,766,780.65
	INDONESIA ASAHAN ALUMINI	1,700,000.00	1,773,950.00
	INDONESIA ASAHAN ALUMINI	400,000.00	444,444.00
	IRON MOUNTAIN INC	1,260,000.00	1,246,203.00
	JBS FINANCE LUXEMBOURG	1,968,000.00	1,827,799.68
	JOHNSON & JOHNSON	8,008.00	1,419,257.84
	JPMORGAN CHASE & CO	48,750.00	1,027,650.00
	JPMORGAN CHASE & CO	32,500.00	710,450.00
	KAZMUNAYGAS NATIONAL CO	750,000.00	662,985.00
	LOCKHEED MARTIN CORP	3,131.00	1,382,023.40

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	LOGAN GROUP CO LTD	1,000,000.00	260,000.00
	MAGALLANES INC	1,950,000.00	1,995,522.50
	MC BRAZIL DWNSTRM	1,124,000.00	1,032,618.80
	MEDALIST PARTNERS CORPORATE FI	2,100,000.00	2,024,045.10
	MEDNAX INC	1,264,000.00	1,221,693.92
	MERITOR INC	1,330,000.00	1,331,729.00
	METINVEST BV	2,200,000.00	924,000.00
	MIDAS OPCO HOLDINGS LLC	2,309,000.00	2,188,308.57
	MILL CITY MORTGAGE TRUST	5,000,000.00	4,835,716.00
	MORGAN STANLEY	69,778.00	1,500,924.78
	MOZART DEBT MERGER SUB	1,260,000.00	1,163,925.00
	MURPHY OIL CORP	1,922,000.00	2,001,282.50
	MYLAN INC	2,102,000.00	2,128,702.42
	NAVIENT CORP	1,677,000.00	1,710,540.00
	NEIGHBORLY ISSUER LLC	4,962,500.00	4,657,202.04
	NETFLIX INC	2,074,000.00	2,345,237.72
	NEW MOUNTAIN CLO LTD	5,000,000.00	4,892,160.00
	NGPL PIPECO LLC	1,604,000.00	2,013,421.61
	OFFICE CHERIFIEN DES PHO	1,400,000.00	1,162,000.00
	OSHKOSH CORP	2,103,000.00	1,955,914.64
	PACIFIC GAS & ELECTRIC	2,145,000.00	1,849,240.69
	PACTIV EVERGREEN GROUP	1,269,000.00	1,176,997.50
	PALMER SQUARE CLO LTD	2,250,000.00	2,206,937.25
	PARAMOUNT GLOBAL	1,525,000.00	1,527,390.41
	PARKLAND CORP	1,149,000.00	1,065,289.61
	PERFORMANCE FOOD GROUP I	982,000.00	894,847.50
	PETROLEOS MEXICANOS	750,000.00	672,195.00
	PETROLEOS MEXICANOS	350,000.00	279,926.50
	PETROLEOS MEXICANOS	1,810,000.00	1,471,349.00
	PHILIP MORRIS INTERNATIONAL INC	15,196.00	1,427,512.24
	PHOTO HOLDINGS MERGER SU	916,000.00	872,893.04
	PNC CAPITAL TRUST C	3,248,000.00	3,037,176.48
	PPL CAPITAL FUNDING INC	1,200,000.00	1,053,000.00
	PRECISION DRILLING CORP	1,324,000.00	1,343,860.00
	PRUDENTIAL FINANCIAL INC	1,625,000.00	1,642,712.50
	PUBLIC STORAGE	12,224.00	252,181.12
	PUBLIC STORAGE	36,304.00	728,258.24
	QVC INC	1,469,000.00	1,340,275.94
	RAYTHEON TECHNOLOGIES CORP	14,248.00	1,411,549.36
	REPUBLIC OF ANGOLA	1,350,000.00	1,354,887.00
	REPUBLIC OF CHILE	1,177,000.00	1,039,137.99
	REPUBLIC OF COLOMBIA	320,000.00	432,403.20
	REPUBLIC OF COLOMBIA	400,000.00	449,000.00
	REPUBLIC OF COLOMBIA	1,295,000.00	1,096,541.25
	REPUBLIC OF ECUADOR	657,000.00	548,601.57
	REPUBLIC OF ECUADOR	1,530,000.00	1,000,635.30
	REPUBLIC OF GABON	955,000.00	904,098.50

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	REPUBLIC OF GHANA	1,350,000.00	938,088.00
	REPUBLIC OF NIGERIA	1,000,000.00	830,900.00
	REPUBLIC OF UZBEKISTAN	985,000.00	849,562.50
	RHP HOTEL PPTY/RHP FINAN	1,455,000.00	1,367,700.00
	ROYAL CARIBBEAN CRUISES LTD	1,440,000.00	1,383,523.20
	SABRA HEALTH CARE LP	1,650,000.00	1,585,740.70
	SEASPAN CORP	1,337,000.00	1,250,095.00
	SIXTH STREET SPECIALTY	2,145,000.00	1,980,060.33
	SOUTHERN CO/THE	1,600,000.00	1,592,659.25
	SOUTHWESTERN ENERGY CO	922,000.00	1,014,200.00
	STARWOOD COMMERCIAL MORTGAGE T	6,242,000.00	6,164,539.28
	STERICYCLE INC	1,274,000.00	1,184,820.00
	STORE CAPITAL CORP	2,000,000.00	1,810,004.50
	T-MOBILE USA INC	2,228,000.00	2,236,825.02
	TEXAS INSTRUMENTS INC	8,328.00	1,528,021.44
	TOLL BROS FINANCE CORP	975,000.00	942,814.21
	TPG REAL ESTATE FINANCE	5,500,000.00	5,475,019.00
	TRANSDIGM INC	878,000.00	902,693.75
	TRUIST FINANCIAL CORP	3,059,000.00	2,917,182.77
	TRUIST FINANCIAL CORP	1,625,000.00	1,647,750.02
	TURNING POINT BRANDS INC	1,652,000.00	1,602,440.00
	UKRAINE GOVERNMENT	200,000.00	82,950.00
	UKRAINE GOVERNMENT	1,020,000.00	423,045.00
	ULKER BISKUVI SANAYI AS	1,500,000.00	1,309,920.00
	UNITED MEXICAN STATES	1,192,000.00	1,084,350.48
	UNITED RENTALS NORTH AM	1,752,000.00	1,633,740.00
	US ACUTE CARE SOLUTIONS	1,260,000.00	1,244,250.00
	US BANCORP	36,977.00	728,816.67
	US TREASURY N/B	5,800,000.00	5,070,468.75
	US TREASURY N/B	27,000,000.00	25,141,640.76
	WEC ENERGY GROUP INC	2,720,000.00	2,306,560.00
	WEIR GROUP PLC/THE	2,045,000.00	1,912,295.76
	WELLS FARGO REREMIC TRUST	2,530,000.00	2,410,694.56
	WHITEBOX CLO I LTD	5,000,000.00	4,959,565.00
	WYNN MACAU LTD	577,000.00	540,493.21
	YPF SA	1,200,000.00	1,026,600.00
TOTAL TS Strategic Income Ops Fund		340,543,999.42	323,134,388.52