

TS Strategic Income Ops Fund

Effective Date : 03/31/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Strategic Income Opps Fund			
	AB BSL CLO 3 LTD	2,000,000.00	1,789,676.00
	AB ISSUER LLC	4,267,750.00	3,515,657.22
	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	345,000.00	319,297.50
	ALLSTATE CORP/THE	1,847,000.00	1,798,568.43
	AMERICAN AXLE & MFG INC	1,051,000.00	966,920.00
	AMSTED INDUSTRIES	1,056,000.00	948,789.60
	ARAB REPUBLIC OF EGYPT	1,000,000.00	578,138.00
	ARCHES BUYER INC	945,000.00	789,783.75
	AT&T INC	41,944.00	807,422.00
	BANK OF AMERICA CORP	25,150.00	719,290.00
	BANK OF NOVA SCOTIA/THE	1,657,000.00	1,213,648.99
	BARCLAYS PLC	1,971,000.00	1,579,331.43
	BELO CORP	473,000.00	453,186.03
	BIRCH GROVE CLO LTD.	3,750,000.00	3,498,746.25
	BOEING CO/THE	773,000.00	775,283.01
	BRASKEM NETHERLANDS	1,236,000.00	927,909.33
	BRITISH TELECOMMUNICATIO	1,023,000.00	1,031,756.15
	BRITISH TELECOMMUNICATIO	809,000.00	729,066.44
	BRUNSWICK CORP/DE	1,895,000.00	1,647,959.35
	BX TRUST	4,500,000.00	3,646,670.40
	CALLON PETROLEUM CO	911,000.00	865,450.00
	CANPACK SA/CANPACK US	948,000.00	861,523.44
	CARRIAGE SERVICES INC	938,000.00	772,579.01
	CCO HLDGS LLC/CAP CORP	1,820,000.00	1,509,781.00
	CELANESE US HOLDINGS LLC	1,502,000.00	1,515,856.97
	CEMEX SAB DE CV	1,190,000.00	1,065,585.50
	CENOVUS ENERGY INC	1,222,000.00	1,153,236.67
	CHARLES SCHWAB CORP/THE	818,000.00	639,078.86
	CHARTER COMM OPT LLC/CAP	1,417,000.00	1,340,682.59
	CIMPRESS PLC	1,236,000.00	1,009,910.88
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	3,246,479.00
	CITIGROUP INC	1,421,000.00	1,242,422.93
	CKE RESTAURANTS HOLDINGS INC	3,930,000.00	3,168,299.19
	CLARIV SCI HLD CORP	904,000.00	817,550.48
	CMS ENERGY CORP	1,636,000.00	1,413,471.28
	COMMONWEALTH OF BAHAMAS	697,000.00	523,192.64
	CORESTATES CAPTL III	1,656,000.00	1,548,855.19
	CORURIFE NETHERLANDS BV	950,000.00	665,000.00
	CQP HOLDCO LP/BIP-V CHIN	1,010,000.00	907,838.50
	CREDIT ACCEPTANCE CORP	860,000.00	802,264.61
	CSC HOLDINGS LLC	1,038,000.00	511,837.80
	CVS HEALTH CORP	1,259,000.00	1,174,328.76
	DCP MIDSTREAM OPERATING	1,200,000.00	1,172,134.73
	DOMINICAN REPUBLIC	1,350,000.00	1,144,470.28
	DREYFUS GOVERNMENT CASH MANAGE	2,676,838.91	2,676,838.91

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	DUPONT DE NEMOURS INC	12,120.00	869,852.40
	EDISON INTERNATIONAL	1,155,000.00	1,095,797.14
	EDISON INTERNATIONAL	1,075,000.00	890,908.83
	ESKOM HOLDINGS SOC LTD	600,000.00	581,256.00
	EXXON MOBIL CORP	8,050.00	882,763.00
	FANNIE MAE - CAS	1,405,000.00	1,391,675.68
	FERGUSON FINANCE PLC	1,636,000.00	1,552,984.22
	FIRST MARYLAND CAPTL II	1,199,000.00	1,098,310.40
	FIRST REPUBLIC BANK/CA	95,203.00	507,431.99
	FIRSTCASH INC	343,000.00	304,510.51
	FIRSTENERGY TRANSMISSION	554,000.00	529,236.75
	FORD MOTOR CO	315,000.00	241,551.45
	FORD MOTOR CREDIT CO LLC	460,000.00	421,130.00
	FORTRESS TRANS & INFRAST	910,000.00	910,605.15
	FREDDIE MAC - STACR	3,250,000.00	3,225,681.55
	FREEPORT INDONESIA PT	1,700,000.00	1,582,854.70
	FRESB MULTIFAMILY MORTGAGE PAS	24,634,043.72	1,033,885.89
	GEMS MENASA KY LTD/GEMS	730,000.00	710,829.32
	GENERAL MOTORS FINL CO	2,794,000.00	2,274,812.19
	GENESIS ENERGY LP/FIN	171,000.00	165,655.78
	GENESIS ENERGY LP/FIN	201,000.00	198,296.55
	GENM CAPITAL LABUAN	1,665,000.00	1,292,858.20
	GOEASY LTD	995,000.00	937,489.23
	GOLDMAN SACHS GROUP INC	2,465.00	806,326.15
	GOLUB CAPITAL BDC	1,930,000.00	1,580,254.07
	GRAY ESCROW II INC	1,056,000.00	701,184.00
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,053,445.81
	HILCORP ENERGY I/HILCORP	149,000.00	137,157.03
	HILCORP ENERGY I/HILCORP	903,000.00	831,393.08
	HUDBAY MINERALS INC	228,000.00	212,005.80
	ICAHN ENTERPRISES/FIN	1,014,000.00	951,446.34
	IMPERIAL BRANDS FIN PLC	1,781,000.00	1,666,797.10
	INTERNATIONAL BUSINESS MACHINES CORP	6,349.00	832,290.41
	IRON MOUNTAIN INC	860,000.00	812,872.00
	JBS USA/FOOD/FINANCE	1,319,000.00	1,252,579.22
	JOHNSON & JOHNSON	5,552.00	860,560.00
	KILROY REALTY LP	434,000.00	269,765.29
	LOCKHEED MARTIN CORP	1,850.00	874,550.50
	MC BRAZIL DWNSTRM	1,086,066.79	850,509.76
	MEDALIST PARTNERS CORPORATE FI	2,100,000.00	1,987,994.40
	MEDLINE BORROWER LP	860,000.00	745,129.80
	MICRON TECHNOLOGY INC	1,326,000.00	1,061,156.93
	MICRON TECHNOLOGY INC	586,000.00	622,570.82
	MIDAS OPCO HOLDINGS LLC	814,000.00	713,826.76
	MIDWEST CONNECTOR CAPIT	853,000.00	798,687.60
	MILL CITY MORTGAGE TRUST	3,750,000.00	3,117,390.00
	MINEJESA CAPITAL BV	1,750,000.00	1,537,528.49

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	MOHAWK INDUSTRIES INC	2,046,000.00	1,853,504.03
	MORGAN STANLEY	1,420,000.00	1,337,240.44
	MURPHY OIL CORP	1,310,000.00	1,289,835.98
	MYLAN INC	1,401,000.00	1,341,522.13
	NEIGHBORLY ISSUER LLC	4,912,500.00	4,166,831.63
	NEW MOUNTAIN CLO LTD	3,750,000.00	3,455,340.00
	NEXTERA ENERGY CAPITAL	1,395,000.00	1,190,725.45
	NGPL PIPECO LLC	1,605,000.00	1,767,038.20
	OFFICE CHERIFIEN DES PHO	850,000.00	691,730.00
	ONEMAIN FINANCE CORP	802,000.00	773,061.47
	PACIFIC GAS & ELECTRIC	1,155,000.00	935,112.16
	PACTIV EVERGREEN GROUP	1,269,000.00	1,139,562.00
	PALMER SQUARE CLO LTD	2,250,000.00	2,110,074.75
	PARAMOUNT GLOBAL	1,279,000.00	1,097,656.61
	PARKLAND CORP	784,000.00	696,615.36
	PEDIATRIX MEDICAL GROUP INC	862,000.00	780,110.00
	PETROLEOS MEXICANOS	750,000.00	547,056.23
	PETROLEOS MEXICANOS	350,000.00	220,985.70
	PHILIP MORRIS INTERNATIONAL INC	8,861.00	861,732.25
	PLAINS ALL AMERICAN PIPELINE LP	1,219,000.00	1,079,034.01
	PNC CAPITAL TRUST C	1,882,000.00	1,694,485.74
	PPL CAPITAL FUNDING INC	1,110,000.00	960,153.60
	PRECISION DRILLING CORP	1,110,000.00	1,007,325.00
	PRUDENTIAL FINANCIAL INC	1,363,000.00	1,200,927.05
	QVC INC	1,002,000.00	405,810.00
	RAYTHEON TECHNOLOGIES CORP	8,825.00	864,232.25
	REPUBLIC OF ANGOLA	850,000.00	727,515.00
	REPUBLIC OF COLOMBIA	320,000.00	364,204.92
	REPUBLIC OF ECUADOR	657,000.00	305,400.75
	REPUBLIC OF ECUADOR	785,000.00	260,835.91
	REPUBLIC OF GABON	705,000.00	536,434.50
	REPUBLIC OF GHANA	1,350,000.00	445,500.00
	REPUBLIC OF NIGERIA	700,000.00	443,765.00
	REPUBLIC OF SERBIA	900,000.00	680,625.00
	REPUBLIC OF UZBEKISTAN	650,000.00	521,084.20
	RHP HOTEL PPTY/RHP FINAN	992,000.00	896,053.76
	ROYAL CARIBBEAN CRUISES LTD	983,000.00	880,595.98
	SABRA HEALTH CARE LP	890,000.00	735,170.87
	SBA TOWER TRUST	1,370,000.00	1,444,641.03
	SIXTH STREET SPECIALTY	1,824,000.00	1,602,351.15
	SPEEDWAY MOT/SPEEDWAY FD	1,000,000.00	916,998.02
	STARWOOD COMMERCIAL MORTGAGE T	3,717,000.00	3,139,070.80
	STERICYCLE INC	869,000.00	758,622.17
	STORE CAPITAL CORP	1,678,000.00	1,235,632.18
	TEXAS INSTRUMENTS INC	5,215.00	970,042.15
	TK ELEVATOR HOLDCO GMBH	812,000.00	713,679.30
	TOLL BROS FINANCE CORP	1,629,000.00	1,461,332.08

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	TOWD POINT MORTGAGE TRUST	2,375,000.00	2,005,586.33
	TPG REAL ESTATE FINANCE	3,300,000.00	3,143,777.01
	TRANSDIGM INC	813,000.00	814,939.01
	TRUIST FINANCIAL CORP	1,824,000.00	1,658,868.17
	TSY INFL IX N/B	4,539,089.50	4,603,984.32
	TURNING POINT BRANDS INC	1,127,000.00	1,020,609.31
	UKRAINE GOVERNMENT	200,000.00	34,000.00
	UKRAINE GOVERNMENT	1,020,000.00	173,400.00
	ULKER BISKUVI SANAYI AS	1,500,000.00	1,301,370.00
	UNITED RENTALS NORTH AM	1,252,000.00	1,078,285.00
	US ACUTE CARE SOLUTIONS	860,000.00	765,769.80
	US TREASURY N/B	9,110,000.00	7,312,910.20
	US TREASURY N/B	280,000.00	272,278.13
	US TREASURY N/B	8,260,000.00	7,765,690.63
	US TREASURY N/B	7,565,000.00	7,570,910.16
	US TREASURY N/B	7,415,000.00	7,541,866.05
	WARNERMEDIA HOLDINGS INC	355,000.00	316,421.46
	WARNERMEDIA HOLDINGS INC	1,636,000.00	1,320,910.13
	WEC ENERGY GROUP INC	2,049,000.00	1,646,704.75
	WEIR GROUP PLC/THE	1,716,000.00	1,544,649.97
	WHITEBOX CLO I LTD	3,750,000.00	3,529,012.50
	WYNN MACAU LTD	1,076,000.00	1,043,720.00
	XEROX HOLDINGS CORP	806,000.00	758,748.25
	YPF SOCIEDAD ANONIMA	540,000.00	523,638.37
TOTAL TS Strategic Income Opps Fund		261,128,872.92	217,718,873.75