

## TS High Yield

Effective Date : 06/30/2021

All Accounts

| Category             | Issuer Name               | Shares/Par   | Market Value Base |
|----------------------|---------------------------|--------------|-------------------|
| <b>TS High Yield</b> |                           |              |                   |
|                      | 1011778 BC / NEW RED FIN  | 122,000.00   | 123,677.50        |
|                      | 1011778 BC / NEW RED FIN  | 893,000.00   | 863,977.50        |
|                      | ADAPTHEALTH LLC           | 1,124,000.00 | 1,138,050.00      |
|                      | AHERN RENTALS INC         | 1,205,000.00 | 1,087,512.50      |
|                      | AHP HEALTH PARTN          | 1,000,000.00 | 1,013,750.00      |
|                      | ALCOA NEDERLAND HOLDING   | 503,000.00   | 550,432.90        |
|                      | ALCOA NEDERLAND HOLDING   | 386,000.00   | 401,939.87        |
|                      | ALLISON TRANSMISSION INC  | 308,000.00   | 302,723.96        |
|                      | ALTICE FINANCING SA       | 483,000.00   | 473,422.11        |
|                      | ALTICE FRANCE SA          | 635,000.00   | 691,832.50        |
|                      | ALTICE FRANCE SA          | 514,000.00   | 516,518.60        |
|                      | AMERICAN AIRLINES/AADVAN  | 766,000.00   | 826,965.94        |
|                      | ANTERO RESOURCES CORP     | 443,000.00   | 491,730.00        |
|                      | ANTERO RESOURCES CORP     | 278,000.00   | 283,735.14        |
|                      | APACHE CORP               | 1,383,000.00 | 1,497,775.17      |
|                      | ARCONIC CORP              | 546,000.00   | 585,705.12        |
|                      | ASCENT RESOURCES/ARU FIN  | 915,000.00   | 957,282.15        |
|                      | AVIS BUDGET CAR/FINANCE   | 505,000.00   | 529,462.20        |
|                      | BALLY'S CORP              | 844,000.00   | 899,391.72        |
|                      | BAUSCH HEALTH AMERICAS    | 714,000.00   | 776,046.60        |
|                      | BAUSCH HEALTH COS INC     | 287,000.00   | 295,610.00        |
|                      | BAUSCH HEALTH COS INC     | 573,000.00   | 534,866.85        |
|                      | BAUSCH HEALTH COS INC     | 406,000.00   | 414,627.50        |
|                      | BELO CORP                 | 735,000.00   | 852,600.00        |
|                      | BLUE RACER MID LLC/FINAN  | 1,176,000.00 | 1,228,920.00      |
|                      | BLUE RACER MID LLC/FINAN  | 704,000.00   | 762,080.00        |
|                      | BOOZ ALLEN HAMILTON INC   | 667,000.00   | 680,340.00        |
|                      | BOOZ ALLEN HAMILTON INC   | 275,000.00   | 281,187.50        |
|                      | BOXER PARENT CO INC       | 368,000.00   | 393,760.00        |
|                      | BRISTOW GROUP INC         | 456,000.00   | 465,120.00        |
|                      | BROOKFIELD RESID PROPERT  | 428,000.00   | 452,075.00        |
|                      | BWX TECHNOLOGIES INC      | 953,000.00   | 969,677.50        |
|                      | C&W SENIOR FINANCING DAC  | 337,000.00   | 359,629.55        |
|                      | C&W SENIOR FINANCING DAC  | 565,000.00   | 593,250.00        |
|                      | CAESARS ENTERTAINMENT INC | 1,800,000.00 | 1,908,828.00      |
|                      | CALIFORNIA RESOURCES CORP | 1,186,000.00 | 1,248,051.52      |
|                      | CALPINE CORP              | 653,000.00   | 666,060.00        |
|                      | CALPINE CORP              | 363,000.00   | 361,185.00        |
|                      | CALRIV SCI HLD CORP       | 2,000,000.00 | 2,052,500.00      |
|                      | CAMELOT FINANCE SA        | 364,000.00   | 380,835.00        |
|                      | CARNIVAL CORP             | 819,000.00   | 956,182.50        |
|                      | CARNIVAL CORP             | 128,000.00   | 139,040.00        |
|                      | CARRIAGE SERVICES INC     | 690,000.00   | 688,951.20        |
|                      | CARS.COM INC              | 519,000.00   | 553,534.26        |
|                      | CCO HLDGS LLC/CAP CORP    | 1,333,000.00 | 1,407,981.25      |
|                      | CCO HLDGS LLC/CAP CORP    | 148,000.00   | 150,775.00        |

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|          | CCO HLDGS LLC/CAP CORP         | 211,000.00   | 218,648.75        |
|          | CHENIERE ENERGY INC            | 461,000.00   | 486,355.00        |
|          | CHENIERE ENERGY PARTNERS LP    | 1,050,000.00 | 1,128,750.00      |
|          | CHENIERE ENERGY PARTNERS LP    | 867,000.00   | 906,015.00        |
|          | CHS/COMMUNITY HEALTH SYS       | 811,000.00   | 848,687.17        |
|          | CHS/COMMUNITY HEALTH SYS       | 1,000,000.00 | 1,001,250.00      |
|          | CHURCHILL DOWNS INC            | 1,153,000.00 | 1,193,020.63      |
|          | CIMPRESS PLC                   | 1,814,000.00 | 1,912,264.38      |
|          | CLEARWATER PAPER CORP          | 336,000.00   | 357,840.00        |
|          | CLEARWAY ENERGY OP LLC         | 212,000.00   | 222,335.00        |
|          | CLEARWAY ENERGY OP LLC         | 145,000.00   | 144,275.00        |
|          | CLEVELAND-CLIFFS INC           | 1,000,000.00 | 1,050,000.00      |
|          | CONNECT FINCO SARL/CONN        | 1,222,000.00 | 1,293,462.56      |
|          | CONTINENTAL RESOURCES INC/OK   | 295,000.00   | 334,087.50        |
|          | CONTINENTAL RESOURCES INC/OK   | 400,000.00   | 441,336.60        |
|          | CONTINENTAL RESOURCES INC/OK   | 258,000.00   | 309,032.40        |
|          | COOKE OMEGA/ALPHA VESSEL       | 2,012,000.00 | 2,064,815.00      |
|          | CREDIT ACCEPTANCE CORP         | 528,000.00   | 555,720.00        |
|          | CREDIT ACCEPTANCE CORP         | 543,000.00   | 562,683.75        |
|          | CSC HOLDINGS LLC               | 1,053,000.00 | 1,093,803.75      |
|          | CSC HOLDINGS LLC               | 1,854,000.00 | 1,818,977.94      |
|          | CSC HOLDINGS LLC               | 682,000.00   | 644,428.62        |
|          | CTR PARTNERSHIP/CARETRST       | 1,401,000.00 | 1,430,589.12      |
|          | CVR ENERGY INC                 | 719,000.00   | 719,366.69        |
|          | CVR PARTNERS/CVR NITROGE       | 54,000.00    | 54,140.40         |
|          | DANAOS CORP                    | 1,000,000.00 | 1,096,570.00      |
|          | DAVITA INC                     | 717,000.00   | 735,971.82        |
|          | DAVITA INC                     | 679,000.00   | 651,840.00        |
|          | DELTA AIR LINES INC            | 638,000.00   | 637,584.33        |
|          | DIAMOND SPORTS GR/DIAMON       | 485,000.00   | 314,619.50        |
|          | DIAMOND SPORTS GR/DIAMON       | 1,191,000.00 | 583,590.00        |
|          | DISH DBS CORP                  | 1,000,000.00 | 988,325.00        |
|          | DIVERSIFIED HEALTHCARE TRUST   | 663,000.00   | 734,272.50        |
|          | DIVERSIFIED HEALTHCARE TRUST   | 130,000.00   | 133,250.00        |
|          | DIVERSIFIED HEALTHCARE TRUST   | 810,000.00   | 797,850.00        |
|          | DREYFUS GOVERNMENT CASH MANAGE | 4,638,264.96 | 4,638,264.96      |
|          | DT MIDSTREAM INC               | 660,000.00   | 670,117.80        |
|          | ENDO LUX FIN CO I SARL         | 1,000,000.00 | 980,000.00        |
|          | EVERI HOLDINGS INC             | 102,000.00   | 102,000.00        |
|          | FIRSTCASH INC                  | 1,087,000.00 | 1,136,295.45      |
|          | FIRSTENERGY TRANSMISSION       | 262,000.00   | 327,211.70        |
|          | FIRSTENERGY TRANSMISSION       | 552,000.00   | 647,031.24        |
|          | FORD MOTOR CO                  | 280,000.00   | 297,500.00        |
|          | FORD MOTOR CO                  | 109,000.00   | 156,415.00        |
|          | FORD MOTOR CREDIT CO LLC       | 1,024,000.00 | 1,097,113.60      |
|          | FORD MOTOR CREDIT CO LLC       | 672,000.00   | 740,040.00        |
|          | FORD MOTOR CREDIT CO LLC       | 367,000.00   | 389,305.31        |

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|          | FORD MOTOR CREDIT CO LLC          | 270,000.00   | 268,720.20        |
|          | FORD MOTOR CREDIT CO LLC          | 416,000.00   | 424,062.08        |
|          | FORD MOTOR CREDIT CO LLC          | 712,000.00   | 768,960.00        |
|          | FORTRESS TRANS & INFRAST          | 1,503,000.00 | 1,561,241.25      |
|          | FRONTIER COMMUNICATIONS           | 351,000.00   | 376,008.75        |
|          | GENESIS ENERGY LP/FIN             | 797,000.00   | 798,992.50        |
|          | GENESIS ENERGY LP/FIN             | 312,000.00   | 327,795.00        |
|          | GFL ENVIRONMENTAL INC             | 535,000.00   | 533,662.50        |
|          | GLOBAL PART/GLP FINANCE           | 225,000.00   | 238,500.00        |
|          | GLOBAL PART/GLP FINANCE           | 298,000.00   | 319,605.00        |
|          | GO DADDY OPCO/FINCO               | 540,000.00   | 536,490.00        |
|          | GOEASY LTD                        | 1,367,000.00 | 1,401,175.00      |
|          | GOODYEAR TIRE & RUBBER CO/THE     | 455,000.00   | 482,149.85        |
|          | GOODYEAR TIRE & RUBBER CO/THE     | 233,000.00   | 243,193.75        |
|          | GOODYEAR TIRE & RUBBER CO/THE     | 304,000.00   | 318,288.00        |
|          | GRANITE US HOLDINGS CORP          | 1,000,000.00 | 1,115,000.00      |
|          | GROUP 1 AUTOMOTIVE INC            | 772,000.00   | 784,545.00        |
|          | H&E EQUIPMENT SERVICES INC        | 1,443,000.00 | 1,419,912.00      |
|          | HERBALIFE/HLF FINANCING           | 286,000.00   | 311,025.00        |
|          | HILCORP ENERGY I/HILCORP          | 345,000.00   | 350,175.00        |
|          | HILCORP ENERGY I/HILCORP          | 435,000.00   | 462,187.50        |
|          | HILCORP ENERGY I/HILCORP          | 435,000.00   | 453,352.65        |
|          | HILTON DOMESTIC OPERATIN          | 572,000.00   | 564,850.00        |
|          | HLF FIN SARL LLC/HERBALI          | 616,000.00   | 619,080.00        |
|          | HOWARD HUGHES CORP/THE            | 499,000.00   | 497,193.62        |
|          | HOWMET AEROSPACE INC              | 132,000.00   | 159,739.80        |
|          | HOWMET AEROSPACE INC              | 329,000.00   | 396,445.00        |
|          | HUDBAY MINERALS INC               | 547,000.00   | 582,555.00        |
|          | HUDBAY MINERALS INC               | 358,000.00   | 359,342.50        |
|          | ICAHN ENTERPRISES/FIN             | 680,000.00   | 703,589.20        |
|          | IMOLA MERGER CORP                 | 1,794,000.00 | 1,845,577.50      |
|          | INDEPENDENCE ENERGY FIN           | 938,000.00   | 985,059.46        |
|          | INEOS QUATTRO FINANCE 2           | 275,000.00   | 278,638.25        |
|          | INGLES MARKETS INC                | 1,285,000.00 | 1,283,393.75      |
|          | INTERNATIONAL GAME TECHNOLOGY PLC | 445,000.00   | 507,300.00        |
|          | INTERNATIONAL GAME TECHNOLOGY PLC | 200,000.00   | 208,250.00        |
|          | IRON MOUNTAIN INC                 | 171,000.00   | 178,960.05        |
|          | IRON MOUNTAIN INC                 | 463,000.00   | 477,908.60        |
|          | IRON MOUNTAIN INC                 | 1,016,000.00 | 1,075,517.28      |
|          | IRON MOUNTAIN INC                 | 203,000.00   | 205,537.50        |
|          | J2 GLOBAL INC                     | 555,000.00   | 574,591.50        |
|          | JAZZ SECURITIES DAC               | 1,119,000.00 | 1,160,179.20      |
|          | JB POINDEXTER & CO INC            | 1,065,000.00 | 1,126,237.50      |
|          | JBS FINANCE LUXEMBOURG            | 564,000.00   | 563,825.16        |
|          | JBS USA LUX/JBS USA FIN           | 257,000.00   | 282,378.75        |
|          | JBS USA/FOOD/FINANCE              | 586,000.00   | 655,370.68        |
|          | JBS USA/FOOD/FINANCE              | 919,000.00   | 940,366.75        |

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|----------|---------------------------------|--------------|-------------------|
|          | KAISER ALUMINUM CORP            | 682,000.00   | 699,418.28        |
|          | L BRANDS INC                    | 639,000.00   | 714,881.25        |
|          | LCPR SR SECURED FIN DAC         | 444,000.00   | 478,403.34        |
|          | LCPR SR SECURED FIN DAC         | 545,000.00   | 562,265.60        |
|          | LEVEL 3 FINANCING INC           | 906,000.00   | 874,290.00        |
|          | LOGMEIN INC                     | 1,589,000.00 | 1,644,694.45      |
|          | LUMEN TECHNOLOGIES INC          | 567,000.00   | 578,340.00        |
|          | LUMEN TECHNOLOGIES INC          | 818,000.00   | 831,374.30        |
|          | MACY'S RETAIL HLDGS LLC         | 82,000.00    | 84,132.00         |
|          | MACY'S RETAIL HLDGS LLC         | 1,897,000.00 | 2,040,090.71      |
|          | MDC PARTNERS INC                | 1,105,000.00 | 1,118,812.50      |
|          | MEDNAX INC                      | 845,000.00   | 894,643.75        |
|          | MEG ENERGY CORP                 | 501,000.00   | 533,727.83        |
|          | MERCER INTERNATIONAL INC        | 914,000.00   | 940,506.00        |
|          | MERITAGE HOMES CORP             | 1,440,000.00 | 1,490,400.00      |
|          | MERITOR INC                     | 244,000.00   | 259,901.48        |
|          | MERITOR INC                     | 273,000.00   | 276,753.75        |
|          | MGIC INVESTMENT CORP            | 615,000.00   | 651,900.00        |
|          | MODIVCARE INC                   | 903,000.00   | 966,228.06        |
|          | MOOG INC                        | 933,000.00   | 965,655.00        |
|          | MSCI INC                        | 1,501,000.00 | 1,579,802.50      |
|          | MSCI INC                        | 599,000.00   | 611,590.98        |
|          | MURPHY OIL CORP                 | 1,193,000.00 | 1,184,273.21      |
|          | NAVIENT CORP                    | 1,462,000.00 | 1,577,132.50      |
|          | NCR CORP                        | 460,000.00   | 486,737.50        |
|          | NCR CORP                        | 406,000.00   | 418,687.50        |
|          | NESCO HOLDINGS II INC           | 1,546,000.00 | 1,613,637.50      |
|          | NEW ENTERPRISE STONE & L        | 397,000.00   | 407,917.50        |
|          | NOVA CHEMICALS CORP             | 1,656,000.00 | 1,676,261.16      |
|          | NUFARM AUSTRALIA/AMERICA        | 889,000.00   | 912,736.30        |
|          | NUSTAR LOGISTICS LP             | 1,072,000.00 | 1,147,983.36      |
|          | NUSTAR LOGISTICS LP             | 531,000.00   | 576,135.00        |
|          | OCCIDENTAL PETROLEUM CORP       | 1,011,000.00 | 945,285.00        |
|          | OCCIDENTAL PETROLEUM CORP       | 772,000.00   | 972,102.40        |
|          | OCCIDENTAL PETROLEUM CORP       | 674,000.00   | 786,895.00        |
|          | OCCIDENTAL PETROLEUM CORP       | 918,000.00   | 1,109,458.08      |
|          | OCCIDENTAL PETROLEUM CORP       | 437,000.00   | 512,928.75        |
|          | ONEMAIN FINANCE CORP            | 350,000.00   | 346,388.00        |
|          | ONEMAIN FINANCE CORP            | 172,000.00   | 200,330.12        |
|          | ONEMAIN FINANCE CORP            | 614,000.00   | 703,865.04        |
|          | ONEMAIN FINANCE CORP            | 391,000.00   | 433,497.79        |
|          | OPEN TEXT CORP                  | 862,000.00   | 873,895.60        |
|          | OWENS-BROCKWAY                  | 747,000.00   | 814,230.00        |
|          | PARKLAND CORP/CANADA            | 1,420,000.00 | 1,442,989.80      |
|          | PENNYMAC FINANCIAL SERVICES INC | 419,000.00   | 440,997.50        |
|          | PENNYMAC FINANCIAL SERVICES INC | 136,000.00   | 131,023.76        |
|          | PG&E CORP                       | 739,000.00   | 747,217.68        |

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|          | PG&E CORP                   | 193,000.00   | 194,833.50        |
|          | PHOTO HOLDINGS MERGER SU    | 1,841,000.00 | 2,018,196.25      |
|          | PILGRIM'S PRIDE CORP        | 458,000.00   | 474,602.50        |
|          | PLASTIPAK HOLDINGS INC      | 808,000.00   | 826,180.00        |
|          | POST HOLDINGS INC           | 483,000.00   | 490,245.00        |
|          | POST HOLDINGS INC           | 414,000.00   | 413,089.20        |
|          | PRA GROUP INC               | 960,000.00   | 1,035,600.00      |
|          | PRECISION DRILLING CORP     | 1,164,000.00 | 1,198,920.00      |
|          | PRIME SECSRVC BRW/FINANC    | 1,140,000.00 | 1,259,323.80      |
|          | PRIME SECSRVC BRW/FINANC    | 317,000.00   | 307,490.00        |
|          | PRIMO WATER HOLDINGS INC    | 1,134,000.00 | 1,134,000.00      |
|          | QUAD GRAPHICS INC           | 705,000.00   | 697,950.00        |
|          | QUICKEN LOANS INC           | 282,000.00   | 296,100.00        |
|          | QUICKEN LOANS LLC/QUICKN    | 1,017,000.00 | 1,019,095.02      |
|          | QVC INC                     | 689,000.00   | 730,105.74        |
|          | QVC INC                     | 1,325,000.00 | 1,351,500.00      |
|          | RADIAN GROUP INC            | 430,000.00   | 460,542.90        |
|          | REYNOLDS GRP ISS/REYNOLD    | 1,384,000.00 | 1,374,411.23      |
|          | RHP HOTEL PPTY/RHP FINAN    | 227,000.00   | 227,186.14        |
|          | ROCKPOINT GAS STORAGE CA    | 1,269,000.00 | 1,297,552.50      |
|          | ROYAL CARIBBEAN CRUISES LTD | 172,000.00   | 199,520.00        |
|          | ROYAL CARIBBEAN CRUISES LTD | 1,237,000.00 | 1,425,642.50      |
|          | RUBY PIPELINE LLC           | 773,242.42   | 704,095.92        |
|          | SEG HLD LLC/SEG FIN CORP    | 1,790,000.00 | 1,878,963.00      |
|          | SERVICE PROPERTIES TRUST    | 646,000.00   | 657,757.20        |
|          | SIMMONS FOOD INC/SIMMONS    | 1,000,000.00 | 1,008,690.00      |
|          | SINCLAIR TELEVISION GROU    | 205,000.00   | 205,768.75        |
|          | SIRIUS XM RADIO INC         | 275,000.00   | 283,541.50        |
|          | SOUTHWESTERN ENERGY CO      | 1,213,000.00 | 1,370,690.00      |
|          | SPANISH BROADCASTING SYS    | 725,000.00   | 732,250.00        |
|          | SPEEDWAY MOT/SPEEDWAY FD    | 874,000.00   | 881,647.50        |
|          | SPIRIT AEROSYSTEMS INC      | 347,000.00   | 370,422.50        |
|          | SPRINT CAPITAL CORP         | 1,385,000.00 | 1,776,262.50      |
|          | STANDARD INDUSTRIES INC     | 768,000.00   | 795,360.00        |
|          | STANDARD INDUSTRIES INC     | 634,000.00   | 606,871.14        |
|          | STAPLES INC                 | 915,000.00   | 949,312.50        |
|          | SUBURBAN PROPANE PARTNRS    | 370,000.00   | 378,787.50        |
|          | SUMMER (BC) BIDC            | 500,000.00   | 508,525.00        |
|          | SUMMIT MATERIALS LLC/FIN    | 805,000.00   | 855,256.15        |
|          | SWITCH LTD                  | 307,000.00   | 315,058.75        |
|          | T-MOBILE USA INC            | 1,090,000.00 | 1,124,873.02      |
|          | T-MOBILE USA INC            | 513,000.00   | 529,412.72        |
|          | TALEN ENERGY SUPPLY LLC     | 1,710,000.00 | 1,600,064.10      |
|          | TALLGRASS NRG PRTNR/FIN     | 279,000.00   | 282,799.98        |
|          | TALLGRASS NRG PRTNR/FIN     | 253,000.00   | 257,427.50        |
|          | TALLGRASS NRG PRTNR/FIN     | 1,409,000.00 | 1,464,824.58      |
|          | TEGNA INC                   | 721,000.00   | 754,512.08        |

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|          | TELECOM ITALIA CAPITAL       | 865,000.00            | 1,031,512.50          |
|          | TELECOM ITALIA CAPITAL       | 353,000.00            | 407,273.75            |
|          | TENET HEALTHCARE CORP        | 238,000.00            | 248,412.50            |
|          | TENET HEALTHCARE CORP        | 958,000.00            | 1,021,994.40          |
|          | TENET HEALTHCARE CORP        | 683,000.00            | 691,537.50            |
|          | TERRAFORM POWER OPERATIN     | 312,000.00            | 330,330.00            |
|          | TEVA PHARMACEUTICALS NE      | 1,122,000.00          | 1,067,302.50          |
|          | TRANSDIGM INC                | 1,000,000.00          | 1,000,350.00          |
|          | TRITON WATER HOLDINGS IN     | 500,000.00            | 501,250.00            |
|          | TTM TECHNOLOGIES INC         | 1,500,000.00          | 1,509,090.00          |
|          | TURNING POINT BRANDS INC     | 1,864,000.00          | 1,919,920.00          |
|          | UNIT CORP                    | 38,886.00             | 655,229.10            |
|          | UNITED AIRLINES INC          | 523,000.00            | 541,305.00            |
|          | UNIVISION COMMUNICATIONS     | 373,000.00            | 375,797.50            |
|          | US FOODS INC                 | 1,045,000.00          | 1,065,900.00          |
|          | VICI PROPERTIES / NOTE       | 519,000.00            | 539,874.18            |
|          | VICI PROPERTIES / NOTE       | 168,000.00            | 170,876.16            |
|          | VIDEOTRON LTD                | 408,000.00            | 414,120.00            |
|          | VIKING OCEAN CRUISES SHI     | 280,000.00            | 282,800.00            |
|          | VIRGIN MEDIA FINANCE PLC     | 294,000.00            | 295,470.00            |
|          | VIRGIN MEDIA SECURED FIN     | 200,000.00            | 214,940.00            |
|          | VISTRA CORP                  | 456,000.00            | 458,280.00            |
|          | VMED O2 UK FINAN             | 385,000.00            | 390,775.00            |
|          | WESCO DISTRIBUTION INC       | 700,000.00            | 779,695.00            |
|          | WW INTERNATIONAL INC         | 366,000.00            | 368,745.00            |
|          | WYNDHAM HOTELS & RESORTS INC | 866,000.00            | 897,695.60            |
|          | ZAYO GROUP HOLDINGS INC      | 515,000.00            | 511,456.80            |
|          | ZIGGO BOND CO BV             | 480,000.00            | 491,275.20            |
|          | <b>TOTAL TS High Yield</b>   | <b>189,753,393.38</b> | <b>197,352,466.35</b> |