

TS High Yield

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS High Yield			
	1011778 BC / NEW RED FIN	580,000.00	470,997.70
	ABC SUPPLY CO INC	683,000.00	546,052.49
	ACCO BRANDS CORP	446,000.00	365,541.60
	ADAPTHEALTH LLC	592,000.00	486,920.00
	ADAPTHEALTH LLC	293,000.00	246,972.28
	ADIANT GLOBAL HOLDINGS	617,000.00	541,516.22
	AHP HEALTH PARTN	407,000.00	299,022.90
	ALBERTSONS COS/SAFEWAY	1,163,000.00	1,086,974.69
	ALTICE FINANCING SA	483,000.00	384,313.15
	ALTICE FINANCING SA	666,000.00	534,465.00
	ALTICE FRANCE HOLDING SA	540,000.00	449,467.97
	ALTICE FRANCE SA	514,000.00	388,070.00
	ALTICE FRANCE SA	446,000.00	340,654.80
	AMERICAN AXLE & MFG INC	862,000.00	762,870.00
	AMERICAN AXLE & MFG INC	79,000.00	72,487.04
	AMERIGAS PART/FIN CORP	380,000.00	347,840.88
	ANTERO RESOURCES CORP	510,000.00	518,807.70
	ARCONIC CORP	355,000.00	327,345.50
	ARDAGH METAL PACKAGING	206,000.00	203,425.00
	AVANTOR FUNDING INC	607,000.00	530,912.55
	AVIS BUDGET CAR/FINANCE	328,000.00	293,724.00
	BATH & BODY WORKS INC	415,000.00	350,135.50
	BAUSCH HEALTH AMERICAS	464,000.00	325,380.00
	BAUSCH HEALTH COS INC	187,000.00	107,057.50
	BAUSCH HEALTH COS INC	373,000.00	191,311.70
	BAUSCH HEALTH COS INC	264,000.00	205,431.60
	BELLRING BRANDS INC	795,000.00	749,287.50
	BELO CORP	478,000.00	468,440.00
	BLUE RACER MID LLC/FINAN	1,026,000.00	923,465.61
	BLUE RACER MID LLC/FINAN	458,000.00	438,058.68
	BOOZ ALLEN HAMILTON INC	482,000.00	427,355.66
	BRISTOW GROUP INC	297,000.00	260,955.02
	BWX TECHNOLOGIES INC	486,000.00	432,540.00
	CALIFORNIA RESOURCES CORP	691,000.00	675,680.53
	CALPINE CORP	425,000.00	385,535.04
	CANPACK SA/CANPACK US	697,000.00	543,785.36
	CARNIVAL CORP	532,000.00	515,375.00
	CARNIVAL CORP	829,000.00	579,263.75
	CARRIAGE SERVICES INC	449,000.00	365,151.21
	CARS.COM INC	434,000.00	365,631.99
	CCO HLDGS LLC/CAP CORP	398,000.00	355,712.50
	CCO HLDGS LLC/CAP CORP	1,091,000.00	889,165.00
	CHS/COMMUNITY HEALTH SYS	339,000.00	257,555.96
	CIMPRESS PLC	1,382,000.00	1,101,039.40
	CIVITAS RESOURCES INC	830,000.00	744,925.00
	CLARIV SCI HLD CORP	587,000.00	481,927.00

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	CLEARWATER PAPER CORP	938,000.00	808,869.45
	CLEVELAND-CLIFFS INC	650,000.00	573,084.85
	CONNECT FINCO SARL/CONNE	836,000.00	747,175.00
	CONSENSUS CLOUD SOLUTIONS INC	251,000.00	215,935.30
	COTY/HFC PRESTIGE/INT US	1,200,000.00	1,036,500.00
	COVANTA HOLDING CORP	293,000.00	238,610.41
	CQP HOLDCO LP/BIP-V CHIN	1,662,000.00	1,410,040.80
	CRESCENT ENERGY FINANCE	610,000.00	555,100.00
	CSC HOLDINGS LLC	720,000.00	523,800.00
	CSC HOLDINGS LLC	1,268,000.00	849,560.00
	CSC HOLDINGS LLC	1,212,000.00	896,043.72
	CTR PARTNERSHIP/CARETRST	450,000.00	378,000.00
	CVR ENERGY INC	467,000.00	427,309.03
	DANA INC	423,000.00	328,333.81
	DCP MIDSTREAM OPERATING	432,000.00	362,943.89
	DELTA AIR LINES INC	415,000.00	328,382.36
	DEUTSCHE BANK AG	504,000.00	451,981.30
	DIRECTV FIN LLC/COINC	1,227,000.00	1,054,723.07
	DISH DBS CORP	574,000.00	449,155.00
	DISH DBS CORP	607,000.00	473,614.79
	DIVERSIFIED HEALTHCARE TRUST	535,000.00	393,893.75
	DREYFUS GOVERNMENT CASH MANAGE	2,155,578.76	2,155,578.76
	DYCOM INDUSTRIES INC	748,000.00	653,972.66
	EARTHSTONE ENERGY HOL	625,000.00	591,406.25
	EDISON INTERNATIONAL	615,000.00	489,312.62
	EQM MIDSTREAM PARTNERS L	67,000.00	64,765.55
	FIRSTCASH INC	328,000.00	283,224.77
	FIRSTCASH INC	440,000.00	379,984.00
	FORD MOTOR CO	381,000.00	282,521.03
	FORD MOTOR CREDIT CO LLC	1,318,000.00	1,031,335.00
	FORTRESS TRANS & INFRAST	976,000.00	918,689.28
	FRONTIER COMMUNICATIONS	500,000.00	508,147.50
	FXI HOLDINGS INC	789,000.00	684,457.50
	GAP INC/THE	699,000.00	487,552.50
	GENESIS ENERGY LP/GENESI	1,277,000.00	1,196,274.38
	GFL ENVIRONMENTAL INC	348,000.00	298,410.00
	GO DADDY OPCO/FINCO	351,000.00	295,313.85
	GRANITE US HOLDINGS CORP	1,413,000.00	1,328,220.00
	GRAY ESCROW II INC	1,175,000.00	941,468.75
	GRAY TELEVISION INC	330,000.00	316,305.00
	H&E EQUIPMENT SERVICES INC	937,000.00	757,798.75
	HILCORP ENERGY I/HILCORP	534,000.00	497,009.82
	HILCORP ENERGY I/HILCORP	414,000.00	363,549.74
	HILCORP ENERGY I/HILCORP	201,000.00	174,870.00
	HILTON DOMESTIC OPERATIN	372,000.00	295,740.00
	HLF FIN SARL LLC/HERBALI	400,000.00	276,000.00
	HOLLY NRG PRTNR/FIN CORP	268,000.00	252,590.00

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	HOWARD HUGHES CORP/THE	325,000.00	240,821.92
	HOWMET AEROSPACE INC	86,000.00	81,098.00
	HOWMET AEROSPACE INC	214,000.00	214,000.00
	HOWMET AEROSPACE INC	467,000.00	388,845.22
	HUDBAY MINERALS INC	356,000.00	288,732.01
	HUDBAY MINERALS INC	233,000.00	194,969.74
	ICAHN ENTERPRISES/FIN	611,000.00	541,248.24
	IMOLA MERGER CORP	1,165,000.00	974,708.90
	INEOS QUATTRO FINANCE 2	275,000.00	230,928.50
	INTERNATIONAL GAME TECHNOLOGY PLC	445,000.00	432,818.13
	IRON MOUNTAIN INC	112,000.00	100,305.24
	IRON MOUNTAIN INC	674,000.00	577,489.94
	IRON MOUNTAIN INC	660,000.00	573,800.70
	IRON MOUNTAIN INC	132,000.00	107,863.14
	JANE STREET GRP/JSG FIN	807,000.00	718,230.00
	JB POINDEXTER & CO INC	692,000.00	664,320.00
	KAISER ALUMINUM CORP	243,000.00	202,302.45
	KAISER ALUMINUM CORP	443,000.00	336,444.85
	KB HOME	617,000.00	472,618.14
	KINETIK HOLDINGS LP	566,000.00	539,180.09
	LCPR SR SECURED FIN DAC	400,000.00	373,132.00
	LCPR SR SECURED FIN DAC	245,000.00	204,575.00
	LOGMEIN INC	909,000.00	632,905.16
	LUMEN TECHNOLOGIES INC	266,000.00	210,612.15
	MACY'S RETAIL HLDGS LLC	280,000.00	238,350.00
	MEDLINE BORROWER LP	413,000.00	352,165.10
	MEDLINE BORROWER LP	412,000.00	340,806.40
	MEDNAX INC	1,105,000.00	946,719.80
	MERCER INTERNATIONAL INC	448,000.00	385,280.00
	MERITOR INC	159,000.00	163,063.25
	MERITOR INC	685,000.00	659,532.25
	MGIC INVESTMENT CORP	400,000.00	358,180.00
	MIDAS OPCO HOLDINGS LLC	1,543,000.00	1,239,846.79
	MINERAL RESOURCES LTD	705,000.00	690,272.55
	MIWD HLDGO II/MIWD FIN	684,000.00	550,457.87
	MODIVCARE INC	330,000.00	303,600.00
	MOLINA HEALTHCARE INC	692,000.00	579,649.87
	MOOG INC	606,000.00	525,092.94
	MURPHY OIL CORP	724,000.00	675,195.16
	NABORS INDUSTRIES INC	326,000.00	309,700.00
	NAVIENT CORP	692,000.00	636,328.39
	NCR CORP	299,000.00	265,371.47
	NCR CORP	145,000.00	122,632.30
	NETFLIX INC	267,000.00	251,850.42
	NEW ENTERPRISE STONE & L	652,000.00	535,966.70
	NEXSTAR MEDIA INC	240,000.00	205,800.00
	NEXSTAR MEDIA INC	855,000.00	780,187.50

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	NIELSEN FINANCE LLC/CO	382,000.00	344,277.50
	NORTHWEST FIBER LLC/NORT	608,000.00	500,810.46
	NOVA CHEMICALS CORP	636,000.00	501,549.70
	NUSTAR LOGISTICS LP	861,000.00	766,778.62
	NUSTAR LOGISTICS LP	531,000.00	496,485.00
	OI EUROPEAN GROUP BV	221,000.00	185,087.50
	ONEMAIN FINANCE CORP	228,000.00	168,790.68
	ONEMAIN FINANCE CORP	315,000.00	240,975.00
	ONEMAIN FINANCE CORP	399,000.00	357,260.61
	OPEN TEXT CORP	560,000.00	498,080.80
	OPEN TEXT CORP	448,000.00	381,360.00
	OPTION CARE HEALTH INC	522,000.00	447,615.00
	OWENS-BROCKWAY	364,000.00	339,721.20
	PACTIV EVERGREEN GROUP	970,000.00	829,350.00
	PARKLAND CORP	923,000.00	748,669.61
	PECF USS INTERMEDIATE HO	700,000.00	554,750.00
	PENNYMAC FINANCIAL SERVICES INC	273,000.00	237,999.10
	PENNYMAC FINANCIAL SERVICES INC	89,000.00	65,415.00
	PENNYMAC FINANCIAL SERVICES INC	414,000.00	308,750.64
	PERFORMANCE FOOD GROUP I	1,017,000.00	847,710.18
	PHOTO HOLDINGS MERGER SU	691,000.00	521,677.36
	POST HOLDINGS INC	314,000.00	264,937.50
	PRECISION DRILLING CORP	756,000.00	676,620.00
	PRIME SECSRVC BRW/FINANC	1,035,000.00	965,137.50
	PRIMO WATER HOLDINGS INC	908,000.00	741,590.84
	QVC INC	448,000.00	353,920.00
	QVC INC	684,000.00	506,160.00
	RHP HOTEL PPTY/RHP FINAN	515,000.00	436,667.99
	ROCKETMTGE CO-ISSUER INC	661,000.00	495,750.00
	ROCKETMTGE CO-ISSUER INC	718,000.00	593,362.38
	ROCKIES EXPRESS PIPELINE	245,000.00	209,475.00
	ROYAL CARIBBEAN CRUISES LTD	172,000.00	135,880.00
	ROYAL CARIBBEAN CRUISES LTD	298,000.00	212,935.85
	SANDS CHINA LTD	622,000.00	523,369.46
	SEASPAN CORP	479,000.00	382,301.08
	SEG HLD LLC/SEG FIN CORP	61,000.00	54,662.10
	SERVICE PROPERTIES TRUST	420,000.00	361,060.60
	SONIC AUTOMOTIVE INC	706,000.00	547,015.86
	SPCM SA	313,000.00	263,652.42
	SPEEDWAY MOT/SPEEDWAY FD	568,000.00	501,869.28
	SPIRIT AEROSYSTEMS INC	226,000.00	209,897.50
	SPRINT CAPITAL CORP	408,000.00	429,020.16
	STANDARD INDUSTRIES INC	193,000.00	172,401.38
	STANDARD INDUSTRIES INC	412,000.00	304,300.49
	STATION CASINOS LLC	612,000.00	477,360.00
	STERICYCLE INC	319,000.00	260,782.50
	T-MOBILE USA INC	334,000.00	291,979.46

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Category	Issuer Name	Shares/Par	Market Value Base
	TALLGRASS NRG PRTNR/FIN	165,000.00	140,497.50
	TALLGRASS NRG PRTNR/FIN	782,000.00	649,060.00
	TEGNA INC	172,000.00	161,626.36
	TELECOM ITALIA CAPITAL	562,000.00	433,976.40
	TELECOM ITALIA CAPITAL	230,000.00	173,482.10
	TEMPUR SEALY INTERNATIONAL INC	485,000.00	363,750.00
	TENET HEALTHCARE CORP	444,000.00	374,953.56
	TENET HEALTHCARE CORP	730,000.00	617,601.90
	TENET HEALTHCARE CORP	266,000.00	250,710.32
	TERRAFORM POWER OPERATIN	584,000.00	528,952.16
	TEVA PHARMACEUTICALS NE	729,000.00	597,780.00
	TEVA PHARMACEUTICALS NE	452,000.00	386,155.43
	THOR INDUSTRIES INC	671,000.00	531,432.00
	TK ELEVATOR US NEWCO INC	495,000.00	441,324.68
	TRANSDIGM INC	1,000,000.00	807,850.00
	TRONOX INC	596,000.00	479,655.59
	TTM TECHNOLOGIES INC	986,000.00	828,558.10
	TURNING POINT BRANDS INC	1,374,000.00	1,220,510.46
	UNIT CORP	41,410.00	2,097,002.40
	UNITED AIRLINES INC	340,000.00	286,237.50
	UNIVISION COMMUNICATIONS	61,000.00	59,881.26
	US FOODS INC	298,000.00	253,795.43
	VERMILION ENERGY INC	331,000.00	296,245.00
	VISTRA OPERATIONS CO LLC	561,000.00	469,349.43
	VMED O2 UK FINAN	376,000.00	302,210.00
	VZ SECURED FINANCING BV	324,000.00	268,920.00
	WOLVERINE WORLD WIDE INC	147,000.00	117,943.98
	WW INTERNATIONAL INC	238,000.00	158,496.10
	WYNN MACAU LTD	1,108,000.00	823,925.42
	ZIFF DAVIS INC	361,000.00	307,732.65
	ZIGGO BOND CO BV	450,000.00	352,984.91
TOTAL TS High Yield		120,644,988.76	104,281,924.45