

TS Strategic Income Ops Fund

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Strategic Income Opps Fund			
	AB BSL CLO 3 LTD	2,000,000.00	1,853,476.00
	AB ISSUER LLC	5,955,000.00	5,285,318.57
	ADT SEC CORP	985,000.00	785,537.50
	ALBERTSONS COS/SAFEWAY	1,300,000.00	1,215,019.00
	AMERICAN AXLE & MFG INC	1,291,000.00	1,142,535.00
	AMSTED INDUSTRIES	1,056,000.00	900,240.00
	ANHEUSER-BUSCH CO/INBEV	1,911,000.00	1,806,258.72
	ARAB REPUBLIC OF EGYPT	1,350,000.00	796,905.00
	ARCHES BUYER INC	1,161,000.00	942,395.31
	ARES CAPITAL CORP	1,232,000.00	1,178,954.97
	AT&T INC	41,944.00	879,146.24
	BANK OF AMERICA CORP	33,406.00	1,039,928.78
	BANK OF NOVA SCOTIA	2,930,000.00	2,218,532.16
	BARCLAYS PLC	2,350,000.00	1,894,144.02
	BELLRING BRANDS INC	986,000.00	929,305.00
	BIRCH GROVE CLO LTD.	5,000,000.00	4,552,210.00
	BNP PARIBAS SA	1,234,000.00	1,209,443.41
	BOEING CO/THE	922,000.00	853,190.96
	BRASKEM NETHERLANDS	2,602,000.00	2,055,345.82
	BRISTOL-MYERS SQUIBB CO	15,999.00	1,231,923.00
	BRITISH TELECOMMUNICATIO	2,095,000.00	2,092,458.79
	BRUNSWICK CORP/DE	2,001,000.00	1,733,732.95
	BX TRUST	5,000,000.00	4,193,423.00
	CARRIAGE SERVICES INC	1,152,000.00	936,869.02
	CARS.COM INC	147,000.00	123,843.09
	CEMEX SAB DE CV	1,750,000.00	1,337,752.50
	CENOVUS ENERGY INC	1,706,000.00	1,672,581.58
	CHARLES SCHWAB CORP/THE	975,000.00	744,906.44
	CHARLES SCHWAB CORP/THE	975,000.00	873,160.34
	CHARTER COMM OPT LLC/CAP	1,689,000.00	1,645,958.33
	CHENIERE ENERGY INC	1,200,000.00	1,080,684.00
	CHURCHILL DOWNS INC	1,222,000.00	1,090,182.86
	CIMPRESS PLC	1,236,000.00	984,721.20
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	3,880,320.50
	CITIGROUP INC	2,118,000.00	1,832,070.00
	CKE RESTAURANTS HOLDINGS INC	4,950,000.00	4,270,860.00
	CLARIV SCI HLD CORP	1,111,000.00	912,131.00
	CMS ENERGY CORP	1,950,000.00	1,708,629.00
	COMMONWEALTH OF BAHAMAS	1,222,000.00	865,370.29
	CONNECT FINCO SARL/CONNE	1,052,000.00	940,225.00
	CORESTATES CAPTL III	2,000,000.00	1,854,023.06
	COTY/HFC PRESTIGE/INT US	804,000.00	694,455.00
	CQP HOLDCO LP/BIP-V CHIN	1,010,000.00	856,884.00
	CREDIT ACCEPTANCE CORP	1,056,000.00	988,732.80
	CSC HOLDINGS LLC	1,275,000.00	854,250.00
	CVS HEALTH CORP	1,770,000.00	1,705,029.03

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	DIRECTV FIN LLC/COINC	1,223,000.00	1,051,284.69
	DOMINICAN REPUBLIC	1,350,000.00	1,038,460.96
	DREYFUS GOVERNMENT CASH MANAGE	6,641,798.92	6,641,798.92
	DUPONT DE NEMOURS INC	18,483.00	1,027,285.14
	EDISON INTERNATIONAL	2,145,000.00	2,002,969.90
	EDISON INTERNATIONAL	1,320,000.00	1,050,231.97
	ENERGY TRANSFER LP	1,450,000.00	1,439,008.78
	ESKOM HOLDINGS SOC LTD	850,000.00	686,290.00
	EXXON MOBIL CORP	13,455.00	1,152,286.20
	FANNIE MAE - CAS	1,405,000.00	1,313,799.48
	FERGUSON FINANCE PLC	1,950,000.00	1,843,631.87
	FIRST MARYLAND CAPTL II	2,026,000.00	1,898,858.88
	FIRST REPUBLIC BANK/CA	95,203.00	1,666,052.50
	FIRSTCASH INC	421,000.00	363,575.60
	FIRSTENERGY TRANSMISSION	1,498,000.00	1,398,334.32
	FORD MOTOR CO	387,000.00	275,533.59
	FORD MOTOR CREDIT CO LLC	660,000.00	581,130.00
	FORTRESS TRANS & INFRAST	1,462,000.00	1,376,151.36
	FREDDIE MAC - STACR	3,250,000.00	3,055,089.05
	FREEPORT INDONESIA PT	1,700,000.00	1,541,050.00
	FRESB MULTIFAMILY MORTGAGE PAS	26,001,514.04	1,529,396.06
	FS LUXEMBOURG SARL	795,000.00	801,441.72
	GENERAL ELECTRIC CO	2,026,000.00	1,775,181.20
	GENERAL MOTORS FINL CO	3,330,000.00	2,683,950.60
	GENESIS ENERGY LP/GENESI	639,000.00	598,605.58
	GENESIS ENERGY LP/GENESI	210,000.00	193,725.00
	GENESIS ENERGY LP/GENESI	246,000.00	217,710.00
	GOLDMAN SACHS GROUP INC	3,992.00	1,185,703.84
	GOLDMAN SACHS GROUP INC	3,330,000.00	3,156,011.26
	GOLUB CAPITAL BDC	2,165,000.00	1,760,071.97
	GRANITE US HOLDINGS CORP	1,291,000.00	1,213,540.00
	GRAY ESCROW II INC	1,056,000.00	846,120.00
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,140,928.41
	HILCORP ENERGY I/HILCORP	183,000.00	160,699.52
	HILCORP ENERGY I/HILCORP	1,109,000.00	958,065.10
	HUBBAY MINERALS INC	853,000.00	691,821.36
	HUBBAY MINERALS INC	279,000.00	233,461.62
	IBM CORP	8,996.00	1,270,145.24
	ICAHN ENTERPRISES/FIN	1,246,000.00	1,103,756.64
	IMPERIAL BRANDS FIN PLC	2,825,000.00	2,650,276.01
	IRON MOUNTAIN INC	1,056,000.00	954,148.80
	JBS FINANCE LUXEMBOURG	1,968,000.00	1,707,712.32
	JOHNSON & JOHNSON	6,924.00	1,229,079.24
	JPMORGAN CHASE & CO	48,750.00	903,825.00
	JPMORGAN CHASE & CO	32,500.00	637,650.00
	LOCKHEED MARTIN CORP	2,736.00	1,176,370.56
	LOGAN GROUP CO LTD	1,000,000.00	204,479.20

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	MAGALLANES INC	1,950,000.00	1,647,447.69
	MC BRAZIL DWNSTRM	1,124,000.00	893,231.56
	MEDALIST PARTNERS CORPORATE FI	2,100,000.00	1,947,640.80
	MEDLINE BORROWER LP	1,056,000.00	900,451.20
	MEDNAX INC	1,059,000.00	907,308.84
	MERITOR INC	1,115,000.00	1,073,545.19
	METINVEST BV	2,200,000.00	1,199,000.00
	MIDAS OPCO HOLDINGS LLC	1,309,000.00	1,051,820.77
	MILL CITY MORTGAGE TRUST	5,000,000.00	4,509,054.00
	MINEJESA CAPITAL BV	1,750,000.00	1,567,825.00
	MORGAN STANLEY	95,778.00	1,729,750.68
	MURPHY OIL CORP	1,610,000.00	1,501,469.90
	MYLAN INC	2,102,000.00	2,007,140.73
	NAVIENT CORP	1,405,000.00	1,243,425.00
	NEIGHBORLY ISSUER LLC	4,950,000.00	4,296,228.75
	NETFLIX INC	2,074,000.00	2,084,577.40
	NEW MOUNTAIN CLO LTD	5,000,000.00	4,506,300.00
	NGPL PIPECO LLC	1,604,000.00	1,751,192.20
	OFFICE CHERIFIEN DES PHO	1,400,000.00	925,786.40
	OSHKOSH CORP	2,103,000.00	1,805,086.18
	PACIFIC GAS & ELECTRIC	2,145,000.00	1,645,051.44
	PACTIV EVERGREEN GROUP	1,269,000.00	1,084,995.00
	PALMER SQUARE CLO LTD	2,250,000.00	2,075,694.75
	PARAMOUNT GLOBAL	1,525,000.00	1,348,774.13
	PARKLAND CORP	963,000.00	781,114.67
	PETROLEOS MEXICANOS	750,000.00	511,972.50
	PETROLEOS MEXICANOS	350,000.00	211,750.00
	PETROLEOS MEXICANOS	1,060,000.00	654,550.00
	PHILIP MORRIS INTERNATIONAL INC	12,137.00	1,198,407.38
	PHOTO HOLDINGS MERGER SU	768,000.00	579,809.28
	PNC CAPITAL TRUST C	1,678,000.00	1,560,524.93
	PPL CAPITAL FUNDING INC	1,200,000.00	885,000.00
	PRECISION DRILLING CORP	1,110,000.00	993,450.00
	PRUDENTIAL FINANCIAL INC	1,625,000.00	1,500,118.75
	PUBLIC STORAGE	12,224.00	221,376.64
	PUBLIC STORAGE	36,304.00	647,663.36
	QVC INC	1,231,000.00	910,940.00
	RAYTHEON TECHNOLOGIES CORP	12,270.00	1,179,269.70
	REPUBLIC OF ANGOLA	1,350,000.00	1,064,637.00
	REPUBLIC OF CHILE	1,177,000.00	895,520.85
	REPUBLIC OF COLOMBIA	320,000.00	377,468.90
	REPUBLIC OF COLOMBIA	400,000.00	369,312.51
	REPUBLIC OF COLOMBIA	1,295,000.00	954,794.33
	REPUBLIC OF ECUADOR	657,000.00	422,957.97
	REPUBLIC OF ECUADOR	1,530,000.00	737,543.97
	REPUBLIC OF GABON	955,000.00	704,178.80
	REPUBLIC OF GHANA	1,350,000.00	631,125.00

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	REPUBLIC OF NIGERIA	1,000,000.00	597,500.00
	REPUBLIC OF SERBIA	1,200,000.00	878,544.00
	REPUBLIC OF UZBEKISTAN	985,000.00	710,791.76
	RHP HOTEL PPTY/RHP FINAN	1,219,000.00	1,033,588.88
	ROYAL CARIBBEAN CRUISES LTD	1,207,000.00	862,461.64
	SABRA HEALTH CARE LP	1,650,000.00	1,459,668.62
	SEASPAN CORP	1,120,000.00	893,898.14
	SIXTH STREET SPECIALTY	2,145,000.00	1,873,697.98
	STARWOOD COMMERCIAL MORTGAGE T	6,242,000.00	6,014,395.46
	STERICYCLE INC	1,068,000.00	873,090.00
	STORE CAPITAL CORP	2,000,000.00	1,634,136.62
	T-MOBILE USA INC	1,228,000.00	1,149,166.62
	TEXAS INSTRUMENTS INC	7,316.00	1,124,103.40
	TOLL BROS FINANCE CORP	1,942,000.00	1,650,437.77
	TOWD POINT MORTGAGE TRUST	2,375,000.00	2,097,397.65
	TPG REAL ESTATE FINANCE	5,500,000.00	5,405,161.30
	TRANSDIGM INC	736,000.00	710,019.20
	TRUIST FINANCIAL CORP	2,175,000.00	2,001,000.48
	TRUIST FINANCIAL CORP	1,625,000.00	1,470,625.00
	TSY INFL IX N/B	6,075,576.00	4,825,652.79
	TURNING POINT BRANDS INC	1,384,000.00	1,229,393.36
	UKRAINE GOVERNMENT	200,000.00	49,464.00
	UKRAINE GOVERNMENT	1,020,000.00	252,266.40
	ULKER BISKUVI SANAYI AS	1,500,000.00	1,151,400.00
	UNITED MEXICAN STATES	1,192,000.00	972,238.72
	UNITED RENTALS NORTH AM	1,752,000.00	1,439,005.20
	UNIVISION COMMUNICATIONS	135,000.00	132,524.10
	US ACUTE CARE SOLUTIONS	1,056,000.00	945,664.84
	US BANCORP	3,889.00	72,179.84
	US BANCORP	66,388.00	1,147,430.28
	US TREASURY N/B	2,160,000.00	1,634,428.13
	US TREASURY N/B	7,625,000.00	6,501,503.91
	US TREASURY N/B	15,000,000.00	13,741,992.15
	WEC ENERGY GROUP INC	2,955,000.00	2,281,052.47
	WEIR GROUP PLC/THE	2,045,000.00	1,800,061.50
	WHITEBOX CLO I LTD	5,000,000.00	4,683,715.00
	WYNN MACAU LTD	577,000.00	429,065.86
	YPF SA	1,185,000.00	924,327.12
TOTAL TS Strategic Income Ops Fund		318,996,582.96	274,379,097.04