

TS Credit Opportunities II

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Credit Opportunities II			
	ABC SUPPLY CO INC	323,000.00	328,248.75
	ACADIA HEALTHCARE CO INC	408,000.00	410,550.00
	ACRISURE LLC / FIN INC	541,000.00	566,697.50
	AI AQUA MERGER SUB INC	575,348.25	560,964.54
	AIR METHODS CORP	862,000.00	676,670.00
	ALLIANCE DATA SYSTEMS CORP	173,000.00	162,152.90
	ALLIANCE DATA SYSTEMS CORP	360,000.00	358,236.00
	ALLISON TRANSMISSION INC	444,000.00	456,765.00
	ALTICE FINANCING SA	335,000.00	325,368.75
	ALTICE FRANCE SA	650,000.00	681,135.00
	AMERICAN AIRLINES GROUP INC	382,000.00	259,760.00
	AMERICAN MONEY MANAGEMENT CORP	250,000.00	158,584.75
	ANGI GROUP LLC	222,000.00	219,780.00
	ANTERO RESOURCES CORP	401,000.00	326,815.00
	APACHE CORP	402,000.00	360,041.25
	APACHE CORP	147,000.00	138,915.00
	ARDAGH PKG FIN/HLDGS USA	211,000.00	213,901.25
	ARDAGH PKG FIN/HLDGS USA	343,000.00	358,435.00
	ASBURY AUTOMOTIVE GROUP INC	457,000.00	459,856.25
	ASCENT RESOURCES/ARU FIN	355,000.00	271,575.00
	ASHTON WOODS USA/FINANCE	298,000.00	299,490.00
	ASURION LLC	214,130.68	214,175.65
	ATRIUM CDO CORP	340,000.00	228,176.38
	AVAYA INC	351,000.00	357,879.60
	BAIN CAPITAL CREDIT CLO LIMIT	250,000.00	243,877.75
	BAUSCH HEALTH COS INC	100,000.00	97,125.00
	BAUSCH HEALTH COS INC	100,000.00	98,500.00
	BAUSCH HEALTH COS INC	50,000.00	51,187.50
	BERRY GLOBAL INC	200,000.00	202,000.00
	BERRY GLOBAL INC	379,000.00	397,950.00
	BLUE RACER MID LLC/FINAN	483,000.00	471,190.65
	BOART LONGYEAR MANAGEMEN	422,100.00	350,343.00
	BOISE CASCADE CO	171,000.00	183,825.00
	BOMBARDIER INC	355,000.00	329,262.50
	BOMBARDIER INC	464,000.00	356,117.68
	BROOKFIELD PPTY REIT INC	703,000.00	554,013.21
	BWX TECHNOLOGIES INC	175,000.00	181,781.25
	BWX TECHNOLOGIES INC	125,000.00	127,812.50
	BY CROWN PARENT/BY BOND	215,000.00	218,896.88
	CAESARS RESORT COLLECTIO	253,210.55	244,700.14
	CALPINE CORP	789,000.00	808,046.46
	CALPINE CORP	63,000.00	64,215.90
	CARGO AIRCRAFT MANAGEMEN	470,000.00	474,629.50
	CBAM CLO MANAGEMENT	134,615.00	119,401.35
	CCO HLDGS LLC/CAP CORP	460,000.00	484,021.20
	CCO HLDGS LLC/CAP CORP	634,000.00	665,728.53

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	CCO HLDGS LLC/CAP CORP	246,000.00	254,969.68
	CEDAR FAIR LP/CANADA'S W	329,000.00	314,813.52
	CENTENE CORP	180,000.00	182,250.00
	CENTENE CORP	131,000.00	134,641.80
	CENTENE CORP	370,000.00	377,474.00
	CENTURY COMMUNITIES INC	389,000.00	404,365.50
	CENTURY COMMUNITIES INC	179,000.00	188,845.00
	CENTURYLINK INC	565,000.00	580,475.35
	CENTURYLINK INC	214,000.00	217,404.74
	CHANGE HEALTH / FIN INC	225,000.00	228,217.50
	CHENIERE ENERGY INC	23,000.00	23,603.75
	CHENIERE ENERGY PARTNERS LP	481,000.00	500,240.00
	CHENIERE ENERGY PARTNERS LP	385,000.00	394,921.45
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	64.00	10,432.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	-64.00	-4,480.00
	CHOBANI LLC/FINANCE CORP	226,000.00	233,632.02
	CITGO HOLDING INC	346,000.00	329,565.00
	CITGO PETROLEUM CORP	760,000.00	753,680.60
	CLARIOS GLOBAL LP	139,000.00	146,297.50
	CLARIOS GLOBAL LP	198,000.00	192,616.38
	CLARIOS GLOBAL LP/US FIN	404,000.00	423,614.20
	CLARK EQUIPMENT CO	223,000.00	231,083.75
	CLEAN HARBORS INC	368,000.00	381,800.00
	CLEARWATER SEAFOODS INC	392,000.00	401,937.20
	COMMSCOPE INC	195,000.00	200,376.15
	COMMSCOPE INC	310,000.00	323,175.00
	CONSOLIDATED COMMUNICATI	236,000.00	240,720.00
	CONSTELLIUM SE	213,000.00	216,727.50
	CONSTELLIUM SE	10,000.00	10,231.25
	CONSTELLIUM SE	127,000.00	129,628.90
	CORE & MAIN LP	484,000.00	490,255.70
	COTT HOLDINGS INC	443,000.00	454,075.00
	CRESTWOOD MID PARTNER LP	-125,000.00	-122,201.25
	CROWN AMER/CAP CORP V	439,000.00	454,365.00
	CROWN AMER/CAP CORP VI	31,000.00	32,162.50
	CROWNROCK LP/CROWNROCK F	314,000.00	295,945.00
	CSC HOLDINGS LLC	575,000.00	610,937.50
	CSC HOLDINGS LLC	430,000.00	433,225.00
	CUMULUS MEDIA NEW HLDGS	744,000.00	688,200.00
	DANA INC	147,000.00	150,675.00
	DANA INC	126,000.00	130,174.38
	DIEBOLD NIXDORF INC	266,000.00	280,630.00
	DIGICEL GROUP LTD	133,000.00	1.33
	DKT FINANCE APS	250,000.00	295,286.22
	DOLE FOOD CO INC	292,000.00	290,540.00
	DREYFUS GOVERNMENT CASH MANAGE	2,075,506.55	2,075,506.55

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	DRYDEN SENIOR LOAN FUND	250,000.00	214,125.00
	DRYDEN SENIOR LOAN FUND	250,000.00	219,669.00
	DRYDEN SENIOR LOAN FUND	500,000.00	501,396.00
	EATON VANCE CDO LTD	300,000.00	214,843.50
	EG GLOBAL FINANCE PLC	185,000.00	189,393.75
	EG GLOBAL FINANCE PLC	135,455.00	142,566.39
	EMERGENT BIOSOLUTIONS INC	174,000.00	174,683.82
	ENTEGRIS INC	105,000.00	107,887.50
	ENTERPRISE DEVELOP AUTH	403,000.00	449,345.00
	ENVIVA PARTNERS LP/FIN C	355,000.00	374,081.25
	EQM MIDSTREAM PARTNERS L	44,000.00	45,375.00
	EQM MIDSTREAM PARTNERS L	153,000.00	162,183.06
	EQT CORP	18,000.00	21,240.00
	EQT CORP	252,000.00	279,329.40
	ESH HOSPITALITY INC	74,000.00	72,613.98
	EXTERRAN NRG SOLUTIONS/F	796,000.00	679,585.00
	EXTERRAN PARTNERS/EXLP	619,000.00	583,407.50
	EXTRACTION OIL & GAS INC	1,119,000.00	279,750.00
	FILLMORE PARK CLO LTD.	250,000.00	236,849.50
	FILLMORE PARK CLO LTD.	500,000.00	443,774.50
	FIRST QUANTUM MINERALS LTD	459,000.00	440,066.25
	FIRSTENERGY CORP	6,000.00	172,260.00
	FORD MOTOR CO	57,000.00	62,130.00
	FORD MOTOR CO	75,000.00	85,988.25
	FORD MOTOR CREDIT CO LLC	9,000.00	8,819.01
	FORD MOTOR CREDIT CO LLC	55,000.00	56,718.75
	FORD MOTOR CREDIT CO LLC	256,000.00	248,960.00
	FORD MOTOR CREDIT CO LLC	57,000.00	55,660.50
	FORD MOTOR CREDIT CO LLC	11,000.00	10,890.00
	FORD MOTOR CREDIT CO LLC	185,000.00	182,225.00
	FORD MOTOR CREDIT CO LLC	240,000.00	239,400.00
	FORD MOTOR CREDIT CO LLC	90,000.00	86,465.07
	FORD MOTOR CREDIT CO LLC	307,000.00	307,767.50
	FORD MOTOR CREDIT CO LLC	227,000.00	226,716.25
	FREEMPORT-MCMORAN INC	63,000.00	69,853.14
	FREEMPORT-MCMORAN INC	642,000.00	710,212.50
	FREEMPORT-MCMORAN INC	129,000.00	133,380.20
	FREEMPORT-MCMORAN INC	138,000.00	145,100.10
	FRONTIER COMMUNICATIONS CORP	372,000.00	374,976.00
	FTS INTERNATIONAL INC	946,000.00	321,640.00
	GEMS MENASA KY LTD/GEMS	374,000.00	370,260.00
	GFL ENVIRONMENTAL INC	18,000.00	19,530.00
	GFL ENVIRONMENTAL INC	97,000.00	100,162.20
	GFL ENVIRONMENTAL INC	272,000.00	286,742.40
	GILBERT PARK CLO LTD	250,000.00	241,249.50
	GLOBAL MEDICAL RESPONSE INC	330,000.00	327,558.00
	GOODYEAR TIRE & RUBBER CO/THE	-300,000.00	-284,250.00

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	GREAT WST PTRLM/GRT FNCE	744,000.00	433,380.00
	H&E EQUIPMENT SERVICES INC	325,000.00	338,812.50
	HANESBRANDS INC	329,000.00	342,090.91
	HAT HOLDINGS I LLC/HAT	541,000.00	576,327.30
	HAT HOLDINGS I LLC/HAT	365,000.00	365,912.50
	HCA INC	325,000.00	381,875.00
	HCA INC	245,000.00	249,625.60
	HCA INC	244,000.00	279,123.80
	HESS MIDSTREAM OPERATION	400,000.00	407,492.00
	HILCORP ENERGY I/HILCORP	101,000.00	91,405.00
	HILCORP ENERGY I/HILCORP	370,000.00	336,700.00
	HILL-ROM HOLDINGS INC	222,000.00	228,105.00
	HILL-ROM HOLDINGS INC	110,000.00	113,844.78
	HILLMAN GROUP INC	794,000.00	772,165.00
	HOYA MIDCO LLC	349,715.19	299,006.49
	HUB INTERNATIONAL LTD	183,000.00	189,633.75
	HUGHES SATELITE SYSTEMS	266,000.00	282,800.56
	IRB HOLDING CORP	470,000.00	470,000.00
	IRB HOLDING CORP	76,000.00	81,035.00
	IRB HOLDING CORP	298,013.12	284,063.13
	IRON MOUNTAIN INC	531,000.00	552,903.75
	IRON MOUNTAIN INC	390,000.00	396,825.00
	IRON MOUNTAIN INC	105,000.00	109,462.50
	JAGUAR HOLDING CO II	188,626.47	187,768.22
	JAGUAR LAND ROVER AUTOMO	250,000.00	290,844.89
	JBS USA LLC/JBS USA FINA	21,000.00	21,646.80
	JBS USA/FOOD/FINANCE	363,000.00	395,114.61
	KORN FERRY	604,000.00	610,040.00
	KRATON POLYMERS LLC/CAP	533,000.00	543,660.00
	KRONOS ACQUISITION HOLDI	335,000.00	339,606.25
	L BRANDS INC	208,000.00	204,943.44
	L BRANDS INC	300,000.00	294,000.00
	L BRANDS INC	92,000.00	96,140.00
	L BRANDS INC	17,000.00	18,360.00
	L BRANDS INC	4,000.00	4,590.00
	LADDER CAP FIN LLLP/CORP	594,000.00	513,810.00
	LAREDO PETROLEUM INC	526,000.00	313,453.92
	LEVEL 3 FINANCING INC	650,000.00	653,415.75
	LIVE NATION ENTERTAINMENT INC	217,000.00	209,947.50
	LIVE NATION ENTERTAINMENT INC	204,000.00	196,860.00
	LIVE NATION ENTERTAINMENT INC	124,000.00	116,133.44
	LIVE NATION ENTERTAINMENT INC	45,000.00	48,565.80
	LPL HOLDINGS INC	379,000.00	382,790.00
	MADISON PARK FUNDING LTD	540,000.00	517,433.40
	MADISON PARK FUNDING LTD	300,000.00	34,073.10
	MADISON PARK FUNDING LTD	250,000.00	197,316.75
	MADISON PARK FUNDING LTD	500,000.00	367,114.00

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	MARINER CLO LLC	250,000.00	241,077.75
	MASONITE INTERNATIONAL CORP	446,000.00	475,630.01
	MAUSER PACKAGING SOLUT	240,000.00	225,900.00
	MAUSER PACKAGING SOLUT	383,749.90	359,527.61
	MEDALLION MIDLAND ACQ	347,058.82	326,061.76
	MERRILL COMMUNICATIONS L	327,339.36	318,952.92
	MGM GROWTH/MGM FINANCE	427,000.00	433,197.91
	MI WINDOWS & DOORS INC	209,058.91	209,058.91
	MILEAGE PLUS HOLDINGS IN	254,157.29	258,111.98
	MOLINA HEALTHCARE INC	445,000.00	453,900.00
	MOLINA HEALTHCARE INC	200,000.00	204,100.00
	NATIONSTAR MTG HLD INC	172,000.00	171,785.00
	NETFLIX INC	128,000.00	143,040.00
	NETFLIX INC	116,000.00	132,240.00
	NEW RESIDENTIAL INVESTMENT CORP	144,000.00	141,909.12
	NEXSTAR BROADCASTING INC	428,000.00	435,939.40
	NEXSTAR BROADCASTING INC	105,000.00	110,289.90
	NFP CORP	326,000.00	330,034.25
	NGL ENRGY PART LP/FIN CO	621,000.00	369,495.00
	NOVELIS CORP	200,000.00	205,500.00
	NOVELIS CORP	246,000.00	241,626.12
	NRG ENERGY INC	292,000.00	308,790.00
	NUANCE COMMUNICATIONS INC	346,000.00	365,030.00
	OAK HILL CREDIT PARTNERS	500,000.00	462,627.00
	OAKTREE CLO LTD	500,000.00	414,275.00
	OAKTREE CLO LTD	500,000.00	305,692.50
	OAKTREE CLO LTD	350,000.00	333,688.60
	OAKTREE CLO LTD	250,000.00	191,498.75
	OCCIDENTAL PETROLEUM CORP	217,000.00	205,099.72
	OCCIDENTAL PETROLEUM CORP	117,000.00	107,055.00
	OCCIDENTAL PETROLEUM CORP	58,000.00	46,255.00
	OCCIDENTAL PETROLEUM CORP	738,000.00	585,326.25
	OCCIDENTAL PETROLEUM CORP	58,000.00	44,439.60
	OCCIDENTAL PETROLEUM CORP	69,000.00	58,541.67
	OCCIDENTAL PETROLEUM CORP	235,000.00	200,337.50
	OCCIDENTAL PETROLEUM CORP	80,000.00	57,250.00
	OCCIDENTAL PETROLEUM CORP	85,000.00	85,529.55
	OCCIDENTAL PETROLEUM CORP	216,000.00	199,260.00
	OCI NV	240,000.00	248,160.00
	OCI NV	80,000.00	82,536.00
	OCTAGON LOAN FUNDING LTD	250,000.00	226,600.25
	OHA LOAN FUNDING LTD	350,000.00	254,796.50
	OPEN TEXT HOLDINGS INC	476,000.00	489,537.44
	ORTHO-CLINICAL INC/SA	119,000.00	123,760.00
	ORTHO-CLINICAL INC/SA	140,000.00	142,100.00
	OWENS-BROCKWAY	67,000.00	72,569.38
	OZLM LTD	500,000.00	281,050.50

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	PACIFIC GAS & ELECTRIC	91,000.00	93,751.11
	PACIFIC GAS & ELECTRIC	106,000.00	104,007.26
	PACIFIC GAS & ELECTRIC	180,000.00	166,828.52
	PETSMART INC	165,000.00	166,443.75
	PETSMART INC	300,000.00	307,080.00
	PETSMART INC	35,000.00	36,310.75
	POWERTEAM SERVICES LLC	208,000.00	219,180.00
	QTS LP/FINANCE	165,000.00	166,089.00
	SABRE GLBL INC	362,000.00	353,855.00
	SABRE GLBL INC	67,000.00	73,738.19
	SABRE GLBL INC	66,000.00	66,660.00
	SALLY HOLDINGS/SALLY CAP	-500,000.00	-506,685.00
	SCIENCE APPLICATIONS INTERNATIONAL CORP	490,000.00	497,492.10
	SCIENTIFIC GAMES INTERNA	277,000.00	278,385.00
	SENSATA TECH INC	604,000.00	634,200.00
	SENSATA TECH INC	77,000.00	76,518.75
	SIGNATURE AVIATION US	773,000.00	718,890.00
	SINCLAIR TELEVISION GROU	400,000.00	373,000.00
	SIRIUS XM RADIO INC	20,000.00	20,850.00
	SIRIUS XM RADIO INC	240,000.00	257,400.00
	SIRIUS XM RADIO INC	574,000.00	584,762.50
	SIX FLAGS ENTERTAINMENT CORP	541,000.00	508,902.47
	SIX FLAGS THEME PARKS	115,000.00	122,331.25
	SOTERA HEALTH HLDGS LLC	333,295.22	331,628.74
	SPDR S&P 500 ETF TRUST	-100.00	-15,100.00
	SPDR S&P 500 ETF TRUST	100.00	29,700.00
	SPECIALTY BUILDING PRODU	270,000.00	274,725.00
	SPIRIT LOYALTY KY LTD/IP	288,895.00	306,090.03
	SPRINT CORP	703,000.00	822,510.00
	SRS DISTRIBUTION INC	352,000.00	375,760.00
	STATION CASINOS LLC	280,000.00	257,600.00
	STEELE CREEK CLO LTD	500,000.00	456,552.00
	STEWART PARK CLO LTD	924,999.00	210,487.22
	SUMMIT MATERIALS LLC/FIN	346,000.00	360,272.50
	SUMMIT MID HLDS LLC / FI	622,000.00	435,400.00
	T-MOBILE USA INC	9,000.00	10,549.53
	TCI-FLATIRON CLO LTD	250,000.00	228,893.00
	TEAM HEALTH HOLDINGS INC	164,000.00	112,340.00
	TEAM HEALTH HOLDINGS INC	346,974.54	290,108.88
	TEGNA INC	491,000.00	480,099.80
	TELENET FINANCE LUX NOTE	200,000.00	210,000.00
	TELESAT CANADA/TELESAT L	313,000.00	315,253.60
	TEMPO ACQUISITION LLC/FI	132,000.00	138,270.00
	TENET HEALTHCARE CORP	494,000.00	501,113.60
	TENET HEALTHCARE CORP	448,000.00	435,680.00
	TERRAFORM POWER OPERATIN	50,000.00	52,875.00
	TOWNSQUARE MEDIA INC	430,000.00	393,987.50

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	TRANSDIGM INC	714,000.00	745,626.63
	TRANSDIGM INC	129,000.00	140,287.50
	TRAVERSE MIDSTREAM PARTN	309,406.37	283,493.59
	TRIDENT TPI HOLDINGS INC	295,000.00	313,157.25
	TRONOX FINANCE PLC	349,000.00	343,765.00
	TRONOX INC	132,000.00	137,610.00
	TUTOR PERINI CORP	19,996.00	222,555.48
	TUTOR PERINI CORP	633,000.00	582,360.00
	VENATOR FIN SARL/VENATOR	167,000.00	177,020.00
	VENATOR FIN SARL/VENATOR	267,000.00	229,620.00
	VENTURE CDO LTD	250,000.00	41,602.50
	VIASAT INC	366,000.00	358,680.00
	VIASAT INC	170,000.00	170,246.50
	VICI PROPERTIES / NOTE	46,000.00	46,805.00
	VICI PROPERTIES / NOTE	110,000.00	108,160.80
	VICI PROPERTIES / NOTE	201,000.00	197,733.75
	VINE OIL & GAS LP / FIN	653,000.00	444,040.00
	VIRGIN MEDIA FINANCE PLC	132,000.00	131,340.00
	VIRGIN MEDIA SECURED FIN	131,000.00	134,594.64
	VIRGIN MEDIA VENDOR FINANCING NOTES IV DAC	130,000.00	129,675.00
	VISTRA CORP	543,000.00	592,696.48
	VOYA CLO LTD	500,000.00	331,430.50
	WELLFLEET CLO LTD	280,000.00	226,564.24
	WELLFLEET CLO LTD	250,000.00	170,228.00
	WESTERN MIDSTREAM OPERAT	65,000.00	61,087.00
	WESTERN MIDSTREAM OPERAT	364,000.00	346,710.00
	WESTERN MIDSTREAM OPERAT	115,000.00	106,950.00
	WIND RIVER CLO LTD	500,000.00	343,718.50
	WOODFORD EXPRESS LLC	536,843.74	355,122.13
	XPO LOGISTICS INC	107,000.00	113,334.40
	XPO LOGISTICS INC	94,000.00	100,449.81
	ZAYO GROUP LLC/ZAYO CAP	425,000.00	363,800.00
TOTAL TS Credit Opportunities II		92,541,494.95	86,299,070.05