

TS Credit Opportunities II

Effective Date : 09/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Credit Opportunities			
	1011778 BC / NEW RED FIN	271,000.00	275,121.91
	1011778 BC / NEW RED FIN	275,000.00	272,250.00
	AADVANTAGE LOYALTY IP	505,000.00	521,902.35
	ABC SUPPLY CO INC	1,500,000.00	1,531,875.00
	ABC SUPPLY CO INC	195,000.00	194,454.00
	ABC SUPPLY CO INC	781,518.99	775,938.94
	ACRISURE LLC	361,174.85	357,487.25
	ACRISURE LLC / FIN INC	1,182,000.00	1,168,702.50
	ADIANT US LLC	394,012.50	393,847.01
	ADVANCED DRAINAGE SYSTEMS INC	220,000.00	229,680.00
	AHEAD DB HOLDINGS LLC	493,000.00	496,697.50
	AI AQUA MERGER SUB INC	527,191.56	528,641.34
	AI AQUA MERGER SUB INC	65,898.94	66,080.16
	AIR METHODS CORP	2,342,000.00	2,236,610.00
	AKUMIN ESCROW INC	854,000.00	826,245.00
	ALIXPARTNERS LLP	995,000.00	991,955.30
	ALLEGIANT TRAVEL CO	2,571.00	502,579.08
	ALLISON TRANSMISSION INC	665,000.00	692,484.45
	ALTICE FINANCING SA	2,558,000.00	2,438,375.13
	ALTICE FRANCE SA	298,000.00	309,237.58
	ALTICE FRANCE SA	982,509.41	973,421.20
	ALTRA INDUSTRIAL MOTION CORP	374,175.94	371,743.79
	AMENTUM GOVERNMENT SERVI	528,312.50	526,991.72
	AMERICAN AIRLINES/AADVAN	239,000.00	257,534.45
	AMERICAN MONEY MANAGEMENT CORP	250,000.00	162,738.75
	AMERIFORGE GROUP INC	103,997.98	51,522.68
	ANGI GROUP LLC	396,000.00	394,020.00
	ANTERO RESOURCES CORP	70,000.00	1,316,700.00
	ANTERO RESOURCES CORP	621,000.00	694,278.00
	ANTERO RESOURCES CORP	565.00	64,963.70
	APACHE CORP	1,887,000.00	2,113,402.26
	ARAMARK SERVICES INC	596,904.00	583,222.96
	ARDAGH PKG FIN/HLDGS USA	211,000.00	218,897.73
	ARDAGH PKG FIN/HLDGS USA	343,000.00	358,188.04
	ARTERA SERVICES LLC	818,912.00	888,519.52
	ARTERA SERVICES LLC	602,650.34	597,190.33
	ARTERA SERVICES LLC	585,000.00	579,150.00
	ARUBA INVESTMENT HOLDING	302,239.59	302,995.19
	ASBURY AUTOMOTIVE GROUP INC	565,000.00	580,890.63
	ASCENT RESOURCES/ARU FIN	190,000.00	196,408.70
	ASCENT RESOURCES/ARU FIN	1,171,000.00	1,604,270.00
	ASCENT RESOURCES/ARU FIN	131,000.00	142,790.00
	ASCENT RESOURCES/ARU FIN	105,000.00	107,100.00
	ASHTON WOODS USA/FINANCE	653,000.00	693,812.50
	ASHTON WOODS USA/FINANCE	1,291,000.00	1,303,561.43
	ASURION LLC	289,608.08	287,798.03

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	ASURION LLC	498,213.65	492,608.74
	ASURION LLC	460,363.13	453,291.95
	ASURION LLC	720,000.00	717,451.20
	ATKINS NUTRITIONALS HLDS	330,797.11	331,389.23
	AUTOKINITON US HOLDINGS	370,475.04	370,360.19
	AVANTOR FUNDING INC	681,575.00	682,426.97
	AVAYA INC	351,000.00	369,065.97
	AXALTA COATING SYSTEMS US H	387,109.88	385,948.55
	BAIN CAPITAL CREDIT CLO LIMIT	1,000,000.00	997,500.00
	BAIN CAPITAL CREDIT CLO LIMIT	250,000.00	250,985.75
	BATH & BODY WORKS INC	208,000.00	261,040.00
	BATH & BODY WORKS INC	300,000.00	372,000.00
	BATH & BODY WORKS INC	28,000.00	32,270.00
	BATH & BODY WORKS INC	92,000.00	104,480.72
	BATH & BODY WORKS INC	405,000.00	459,675.00
	BAUSCH HEALTH AMERICAS	792,782.00	791,592.82
	BAUSCH HEALTH AMERICAS	808,257.51	805,832.73
	BAUSCH HEALTH COS INC	100,000.00	94,872.00
	BAUSCH HEALTH COS INC	100,000.00	93,250.00
	BAUSCH HEALTH COS INC	324,000.00	330,486.48
	BAUSCH HEALTH COS INC	385,000.00	407,618.75
	BCPE ULYSSES INTERMEDIAT	550,000.00	545,875.00
	BELLIS ACQUISITION CO PL	325,000.00	374,253.91
	BELLIS ACQUISITION CO PL	357,000.00	472,464.42
	BELO CORP	500,000.00	583,750.00
	BELO CORP	72,000.00	83,700.00
	BELRON FINANCE US LLC	583,500.00	580,098.20
	BLUE RACER MID LLC/FINAN	829,000.00	896,356.25
	BOYD GAMING CORP	250,000.00	270,937.50
	BOYD GAMING CORP	250,000.00	258,350.00
	BOYD GAMING CORP	613,280.00	612,323.28
	BRAND INDUSTRIAL SERVICE	250,000.00	250,937.50
	BRIGHTVIEW LANDSCAPES	986,280.43	980,116.18
	BROOKFIELD PPTY REIT INC	716,000.00	744,640.00
	BROOKFIELD PPTY REIT INC	1,392,000.00	1,376,270.40
	BWX TECHNOLOGIES INC	758,000.00	777,897.50
	BWX TECHNOLOGIES INC	139,000.00	142,301.25
	CAB	710,000.00	817,970.94
	CABLE ONE INC	608,475.00	604,100.06
	CAESARS ENTERTAINMENT INC	150,000.00	168,562.50
	CAESARS RESORT COLLECTIO	984,713.09	978,292.76
	CAESARS RESORT COLLECTIO	836,550.00	836,851.16
	CALPINE CORP	1,039,000.00	1,059,780.00
	CARGO AIRCRAFT MANAGEMEN	702,000.00	725,868.00
	CCO HLDGS LLC/CAP CORP	460,000.00	479,002.60
	CCO HLDGS LLC/CAP CORP	634,000.00	654,110.48
	CCO HLDGS LLC/CAP CORP	175,000.00	177,625.00

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	CEDAR FAIR LP/CANADA'S W	356,000.00	359,453.20
	CEDAR FUNDING LTD	500,000.00	496,446.00
	CENTURY COMMUNITIES INC	179,000.00	191,080.71
	CENTURY COMMUNITIES INC	372,000.00	375,720.00
	CERIDIAN HCM HOLDING INC	567,609.56	559,379.22
	CF INDUSTRIES INC	207,000.00	249,447.42
	CHANGE HEALTHCARE HOLDINGS	827,413.90	826,421.00
	CHARTER COMMUNICATIONS OPER	365,660.45	363,272.69
	CHEMOURS CO/THE	817,000.00	856,828.75
	CHEMOURS CO/THE	1,590,000.00	1,552,476.00
	CHENIERE ENERGY PARTNERS LP	470,000.00	502,857.70
	CHENIERE ENERGY PARTNERS LP	239,000.00	250,280.80
	CHENIERE ENERGY PARTNERS LP	267,000.00	267,881.10
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	64.00	8,320.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	-64.00	-3,840.00
	CHOBANI LLC/FINANCE CORP	226,000.00	235,153.00
	CHOBANI LLC/FINANCE CORP	470,000.00	485,275.00
	CHROME HOLDCO	200,000.00	237,461.75
	CIFC FUNDING LTD	1,000,000.00	1,000,000.00
	CITGO HOLDING INC	1,663,000.00	1,675,472.50
	CITGO PETROLEUM CORP	63,000.00	64,260.00
	CLARIOS GLOBAL LP	125,000.00	131,875.00
	CLARIOS GLOBAL LP	589,948.66	586,998.92
	CLARIOS GLOBAL LP/US FIN	364,000.00	382,444.46
	CLARK EQUIPMENT CO	689,000.00	720,866.25
	CLEAN HARBORS INC	594,000.00	616,275.00
	COINBASE GLOBAL INC	1,097,000.00	1,055,862.50
	COINBASE GLOBAL INC	627,000.00	600,352.50
	COMMSCOPE INC	310,000.00	323,122.30
	CONSOLIDATED COMMUNICATI	293,000.00	318,271.25
	CONSOLIDATED COMMUNICATI	87,000.00	89,827.50
	CONSTELLIUM SE	163,000.00	171,246.99
	CONSTELLIUM SE	1,419,000.00	1,381,992.48
	CORNERSTONE BUILDING BRANDS INC	457,774.92	456,250.53
	CP ATLAS BUYER INC	1,384,676.00	1,388,137.69
	CP ATLAS BUYER INC	442,775.00	441,114.59
	CROWN AMER/CAP CORP V	365,000.00	391,239.85
	CROWN AMER/CAP CORP VI	31,000.00	31,948.60
	CROWNROCK LP/CROWNROCK F	446,000.00	456,458.70
	CSC HOLDINGS LLC	890,000.00	903,189.80
	CSC HOLDINGS LLC	430,000.00	407,425.00
	CSC HOLDINGS LLC	300,000.00	279,000.00
	CSC HOLDINGS LLC	225,000.00	222,187.50
	CSC HOLDINGS LLC	488,923.47	481,589.62
	CUMULUS MEDIA NEW HLDGS	312,000.00	322,920.00
	DANA INC	147,000.00	154,901.25

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	DANA INC	326,000.00	351,053.10
	DANA INC	148,000.00	152,210.59
	DCERT BUYER INC	1,644.68	1,644.22
	DEERFIELD DAKOTA HOLDING	592,747.48	593,950.76
	DELTA 2 LUX SARL	850,950.72	847,759.65
	DELTA AIR LINES INC	12,500.00	532,625.00
	DELTA TOPCO INC	262,500.00	264,358.50
	DIAMOND SPORTS GR/DIAMON	575,000.00	379,500.00
	DIEBOLD NIXDORF INC	241,000.00	263,745.58
	DIGICEL GROUP LTD	133,000.00	1.33
	DKT FINANCE APS	250,000.00	294,872.47
	DREYFUS GOVERNMENT CASH MANAGE	5,725,696.87	5,725,696.87
	DRYDEN SENIOR LOAN FUND	250,000.00	238,979.75
	DRYDEN SENIOR LOAN FUND	250,000.00	244,582.00
	DRYDEN SENIOR LOAN FUND	250,000.00	228,256.25
	DUN & BRADSTREET CORP	993,050.54	991,809.23
	EG FINCO LTD	350,000.00	411,503.84
	EG GLOBAL FINANCE PLC	185,000.00	189,162.50
	EG GLOBAL FINANCE PLC	385,455.00	401,355.02
	ELANCO ANIMAL HEALTH INC	758,635.64	748,879.59
	ELASTIC NV	777,000.00	780,885.00
	ELMWOOD CLO VIII LTD	250,000.00	249,159.00
	EMERGENT BIOSOLUTIONS INC	326,000.00	317,905.42
	ENDURANCE INTERNATIONAL GROUP	842,887.50	837,619.45
	ENTEGRIS INC	105,000.00	109,987.50
	ENTERPRISE DEVELOP AUTH	392,925.00	393,396.51
	ENVIVA PARTNERS LP/FIN C	489,000.00	505,809.38
	EPICOR SOFTWARE CORP	240,000.00	246,300.00
	EPICOR SOFTWARE CORP	380,546.36	380,375.12
	EQM MIDSTREAM PARTNERS L	555,000.00	635,475.00
	ERESEARCHTECHNOLOGY INC	845,933.82	849,639.01
	EVO PAYMENTS INTL	2,531.33	2,525.54
	EW SCRIPPS CO/THE	624,064.00	621,836.09
	EW SCRIPPS CO/THE	152,948.56	153,161.15
	EXTERRAN NRG SOLUTIONS/F	777,000.00	742,035.00
	EXTERRAN PARTNERS/EXLP	626,000.00	646,345.00
	EXTRACTION OIL & GAS INC	17,856.00	1,007,971.20
	EYECARE PARTNERS LLC	715,186.79	710,452.26
	FILLMORE PARK CLO LTD.	500,000.00	489,904.00
	FINASTRA USA INC	487,542.41	483,325.16
	FINASTRA USA INC	230,000.00	231,071.80
	FIRST BRANDS GROUP LLC	473,832.41	478,096.90
	FIRST QUANTUM MINERALS LTD	330,000.00	334,125.00
	FIRST STUDENT BIDCO INC	176,648.23	175,588.34
	FIRST STUDENT BIDCO INC	65,205.71	64,814.48
	FLY FUNDING II SARL	482,536.17	475,901.29
	FORD MOTOR CO	57,000.00	62,696.57

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	FORD MOTOR CO	75,000.00	90,132.75
	FORD MOTOR CREDIT CO LLC	55,000.00	59,743.75
	FORD MOTOR CREDIT CO LLC	256,000.00	271,615.97
	FORD MOTOR CREDIT CO LLC	57,000.00	57,926.25
	FORD MOTOR CREDIT CO LLC	11,000.00	11,357.50
	FORD MOTOR CREDIT CO LLC	185,000.00	187,018.35
	FORD MOTOR CREDIT CO LLC	90,000.00	89,999.98
	FORD MOTOR CREDIT CO LLC	307,000.00	307,153.50
	FORD MOTOR CREDIT CO LLC	227,000.00	238,688.23
	FREEPORT-MCMORAN INC	63,000.00	77,568.75
	FREEPORT-MCMORAN INC	397,000.00	476,896.25
	FREEPORT-MCMORAN INC	300,000.00	312,750.00
	FREEPORT-MCMORAN INC	129,000.00	134,846.28
	FREEPORT-MCMORAN INC	412,000.00	445,475.00
	FRONERI LUX FINCO SARL	700,000.00	792,260.43
	FRONERI US INC	641,875.00	633,851.56
	FTS INTERNATIONAL INC	73,177.00	1,800,154.20
	GAINWELL ACQUISITION COR	690,384.50	691,392.46
	GENTIVA HEALTH SERVICES	755,694.76	755,377.37
	GFL ENVIRONMENTAL INC	97,000.00	101,860.67
	GFL ENVIRONMENTAL INC	142,000.00	146,235.86
	GFL ENVIRONMENTAL INC	958,000.00	963,987.50
	GFL ENVIRONMENTAL INC	480,271.00	485,073.71
	GLOBAL MEDICAL RESPONSE	2,181,000.00	2,254,608.75
	GO DADDY OPCO/FINCO	1,571,000.00	1,557,253.75
	GO DADDY OPERATING CO LLC	388,982.82	386,505.00
	GOLDEN ENTERTAINMENT INC	219,353.14	218,530.57
	GRAB HOLDINGS INC	411,077.99	414,502.27
	GRAY TELEVISION INC	1,007,626.78	1,003,596.27
	GREAT OUTDOORS GROUP LLC	1,027,237.50	1,030,319.21
	GREAT WST PTRLM/GRT FNCE	1,074,000.00	1,090,416.09
	GULF FINANCE LLC	1,805,353.09	1,732,380.72
	H&E EQUIPMENT SERVICES INC	1,764,000.00	1,759,590.00
	HANESBRANDS INC	233,000.00	245,647.24
	HAT HOLDINGS I LLC/HAT	720,000.00	752,400.00
	HAT HOLDINGS I LLC/HAT	875,000.00	883,750.00
	HAWAIIAN BRAND INTELLECT	201,313.00	210,623.73
	HAYWARD INDUSTRIES INC	548,625.00	546,913.29
	HCA INC	325,000.00	390,689.00
	HCA INC	244,000.00	290,286.80
	HERTZ CORP/THE	344,120.54	344,175.60
	HERTZ CORP/THE	65,016.00	65,026.40
	HIGHTOWER HOLDING LLC	552,057.47	551,367.40
	HIGHTOWER HOLDING LLC	114,000.00	113,857.50
	HILL-ROM HOLDINGS INC	210,000.00	219,586.50
	HORIZON THERAPEUTICS USA	611,925.00	610,505.33
	HOUGHTON MIFFLIN HARCOUR	400,000.00	425,420.00

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	HOUGHTON MIFFLIN HARCOUR	6,345.47	6,335.57
	HOWDEN GROUP HOLDINGS LT	264,334.17	263,839.87
	HUB INTERNATIONAL LTD	952,987.50	943,362.33
	HYLAND SOFTWARE INC	1,425,314.55	1,426,055.71
	HYLAND SOFTWARE INC	470,800.00	474,919.50
	HYPERION REFINANCE SARL	262,709.19	262,380.81
	INEOS US PETROCHEM LLC	254,362.50	254,362.50
	INGRAM MICRO INC	199,500.00	199,899.00
	INSTALLED BUILDING PRODUCTS INC	500,000.00	498,750.00
	INSULET CORP	244,387.50	244,795.63
	IRB HOLDING CORP	481,362.50	481,964.20
	IRON MOUNTAIN INC	531,000.00	554,895.00
	IRON MOUNTAIN INC	390,000.00	408,525.00
	IRON MOUNTAIN INC	105,000.00	111,429.15
	ITT HOLDINGS LLC	1,840,000.00	1,856,100.00
	IVANTI SOFTWARE INC	439,790.00	440,546.44
	IVANTI SOFTWARE INC	87,560.00	87,581.89
	JBS USA/FOOD/FINANCE	663,000.00	737,401.86
	KORN FERRY	1,095,000.00	1,136,062.50
	KRATON POLYMERS LLC/CAP	753,000.00	786,885.00
	KRONOS ACQ / KIK CUSTOM	-500,000.00	-478,750.00
	LADDER CAP FIN LLLP/CORP	197,000.00	199,447.73
	LADDER CAP FIN LLLP/CORP	315,000.00	311,850.00
	LADDER CAP FIN LLLP/CORP	963,000.00	958,185.00
	LBM ACQUISITION LLC	1,240,000.00	1,239,380.00
	LBM ACQUISITION LLC	576,515.76	570,750.60
	LCM INVESTMENTS HOLDINGS	956,000.00	980,922.92
	LCM INVESTMENTS HOLDINGS	303,000.00	310,899.21
	LD HOLDINGS GROUP LLC	1,805,000.00	1,795,975.00
	LD HOLDINGS GROUP LLC	538,000.00	507,065.00
	LEGACY LIFEPOINT HEALTH	894,000.00	889,351.20
	LIFEPOINT HEALTH INC	414,000.00	402,615.00
	LIFESCAN GLOBAL CORP	195,121.09	193,331.83
	LITHIA MOTORS INC	363,000.00	387,502.50
	LITHIA MOTORS INC	320,000.00	332,147.20
	LIVE NATION ENTERTAINMENT INC	217,000.00	219,423.89
	LIVE NATION ENTERTAINMENT INC	204,000.00	211,140.00
	LIVE NATION ENTERTAINMENT INC	124,000.00	126,013.14
	LORCA FINCO PLC	845,000.00	979,461.55
	LPL HOLDINGS INC	374,000.00	388,025.00
	LPL HOLDINGS INC	479,000.00	499,956.25
	LS GROUP OPCO ACQUISITIO	297,750.00	297,193.21
	LUMEN TECHNOLOGIES INC	565,000.00	586,187.50
	LUMEN TECHNOLOGIES INC	214,000.00	218,665.20
	MADISON IAQ LLC	121,778.75	121,575.38
	MADISON PARK FUNDING LTD	540,000.00	559,942.20
	MADISON PARK FUNDING LTD	300,000.00	92,010.90

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	MADISON PARK FUNDING LTD	250,000.00	205,102.50
	MADISON PARK FUNDING LTD	1,000,000.00	772,847.00
	MADISON PARK FUNDING LTD	500,000.00	499,341.00
	MADISON PARK FUNDING LTD	500,000.00	381,841.50
	MADISON PARK XLIV	340,000.00	244,739.82
	MAJORDRIVE HOLDINGS IV L	359,100.00	359,660.20
	MAUSER PACKAGING SOLUT	2,137,000.00	2,123,974.99
	MAUSER PACKAGING SOLUT	200,718.57	196,421.19
	MED PARENTCO LP	1,461,696.76	1,457,355.52
	MEDALLION MIDLAND ACQ	691,111.57	686,218.50
	MEDLINE INDUSTRIES INC	1,250,602.26	1,250,602.26
	MEDLINE INDUSTRIES INC	1,188,072.15	1,188,072.15
	MERITAGE HOMES CORP	778,000.00	816,900.00
	MESSER INDUSTRIES USA	348,516.53	346,512.56
	MH SUB I LLC	469,507.98	470,536.20
	MI WINDOWS AND DOORS INC	217,933.51	218,205.93
	MIDCAP FINANCIAL	692,000.00	721,202.40
	MIDCAP FINANCIAL	657,441.00	650,866.59
	MIDWEST PHYSICIAN ADMINS	403,121.11	400,476.64
	MILEAGE PLUS HOLDINGS IN	629,157.29	668,089.54
	MOBILUX FINANCE	300,000.00	349,669.96
	MOLINA HEALTHCARE INC	756,000.00	784,350.00
	MOZART BORROWER LP	811,493.15	807,435.68
	MOZART DEBT MERGER SUB	341,000.00	341,000.00
	MOZART DEBT MERGER SUB	1,135,000.00	1,135,000.00
	MTN INFRASTRUCTURE TOPCO	984,852.65	981,976.88
	NAI ENTER HOLDINGS LLC	412,000.00	402,730.00
	NATIONSTAR MTG HLD INC	435,000.00	448,050.00
	NEP GROUP INC	514,563.31	494,407.86
	NETFLIX INC	128,000.00	147,520.00
	NETFLIX INC	116,000.00	136,590.00
	NEW FORTRESS ENERGY INC	1,632,000.00	1,560,600.00
	NEXSTAR MEDIA INC	105,000.00	111,200.25
	NEXSTAR MEDIA INC	500,393.10	499,642.51
	NFP CORP	326,000.00	332,862.30
	NFP CORP	461,000.00	466,762.50
	NFP CORP	663,258.53	655,916.26
	NGL ENRGY OP/FIN CORP	65,000.00	66,218.75
	NGL ENRGY PART LP/FIN CO	674,000.00	655,013.42
	NGL ENRGY PART LP/FIN CO	362,000.00	319,533.78
	NORTHRIVER MIDSTREAM FIN	587,715.70	586,164.13
	NOVELIS CORP	500,000.00	526,350.00
	NRG ENERGY INC	208,000.00	215,477.60
	NRG ENERGY INC	497,000.00	488,178.25
	NRG ENERGY INC	160,000.00	157,600.00
	OAKTREE CLO LTD	500,000.00	500,000.00
	OAKTREE CLO LTD	500,000.00	275,153.50

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	OAKTREE CLO LTD	250,000.00	239,900.25
	OCADO GROUP PLC	400,000.00	538,960.00
	OCCIDENTAL PETROLEUM CORP	58,000.00	59,827.00
	OCCIDENTAL PETROLEUM CORP	238,000.00	242,983.72
	OCCIDENTAL PETROLEUM CORP	85,000.00	101,490.00
	OCI NV	223,000.00	234,306.10
	OCKENFELS GROUP GMBH & C	458,850.00	457,895.59
	OCTAGON LOAN FUNDING LTD	250,000.00	248,767.00
	OHA LOAN FUNDING LTD	350,000.00	278,297.60
	OI EUROPEAN GROUP BV	431,000.00	439,620.00
	ONEMAIN FINANCE CORP	1,690,000.00	1,681,550.00
	ONEMAIN FINANCE CORP	392,000.00	389,546.08
	OPEN TEXT CORP	330,000.00	336,600.00
	ORGANON & CO	932,662.50	934,164.09
	OWENS-BROCKWAY	67,000.00	71,944.59
	OWENS-BROCKWAY	529,000.00	564,707.50
	OZLM LTD	500,000.00	289,216.00
	PACKAGING COORDINATORS	378,100.00	378,338.20
	PANTHER PURCHASER LP	753,112.50	754,995.28
	PATTERN ENERGY OP LP/PAT	756,000.00	788,130.00
	PAYSAFE FIN PLC/PAYSAFE	633,000.00	606,097.50
	PENINSULA PACIFIC ENTERT	1,797,000.00	1,948,307.40
	PENNYMAC FINANCIAL SERVICES INC	299,000.00	298,548.51
	PERATON CORP	570,192.36	570,283.59
	PES HOLDINGS LLC	852,144.82	12,782.17
	PGT INNOVATIONS INC	348,000.00	350,610.00
	PICARD BONDCO	429,000.00	500,460.37
	PLAYTIKA HOLDING CORP	378,100.00	377,797.52
	PPD INC	417,900.00	417,030.77
	PROOFPOINT INC	910,000.00	904,995.00
	PTC INC	908,000.00	931,835.00
	QUIKRETE HOLDINGS INC	737,544.66	730,936.26
	RADIATE HOLDCO LLC	258,050.00	257,678.41
	ROCKCLIFF ENERGY II LLC	297,426.00	301,887.39
	RR LTD	500,000.00	543,965.50
	RUSSELL INVESTMENTS US	375,000.00	375,468.75
	RYAN SPECIALTY GROUP	267,300.00	267,032.70
	SALLY HOLDINGS/SALLY CAP	-500,000.00	-512,255.00
	SCIENCE APPLICATIONS INTERNATIONAL CORP	787,000.00	813,325.15
	SCIH SALT HOLDINGS INC	585,000.00	561,600.00
	SCRIPPS ESCROW II INC	853,000.00	855,976.97
	SEAGATE HDD CAYMAN	440,000.00	425,523.96
	SEAGATE HDD CAYMAN	746,000.00	725,485.00
	SEDGWICK CMS INC	1,140,826.10	1,131,380.06
	SENSATA TECH INC	474,000.00	510,005.04
	SENSATA TECH INC	723,000.00	727,945.32
	SIGNAL PEAK CLO LLC	250,000.00	250,117.50

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Category	Issuer Name	Shares/Par	Market Value Base
	SIMMONS FOOD INC/SIMMONS	1,837,000.00	1,850,777.50
	SIRIUS XM RADIO INC	20,000.00	20,900.00
	SIRIUS XM RADIO INC	240,000.00	259,500.00
	SIRIUS XM RADIO INC	934,000.00	938,331.43
	SIRIUS XM RADIO INC	197,000.00	200,324.38
	SIX FLAGS ENTERTAINMENT CORP	841,000.00	848,884.38
	SIX FLAGS THEME PARKS	115,000.00	122,475.00
	SKYMILES IP LTD	635,000.00	674,966.90
	SOTERA HEALTH HLDGS LLC	490,909.09	489,274.36
	SPECIALTY BUILDING PRODU	1,542,000.00	1,622,955.00
	SPIRIT AEROSYSTEMS INC	348.24	349.26
	SPIRIT LOYALTY KY LTD/IP	177,000.00	198,505.50
	SRAM LLC	172,705.90	172,417.48
	SRS DISTRIBUTION INC	1,260,000.00	1,285,452.00
	SRS DISTRIBUTION INC	364,000.00	374,920.00
	SRS DISTRIBUTION INC	560,000.00	559,764.80
	SS&C TECHNOLOGIES INC	500,000.00	528,315.00
	SS&C TECHNOLOGIES INC	253,718.71	251,288.09
	SS&C TECHNOLOGIES INC	192,126.53	190,038.11
	SS&C TECHNOLOGIES INC	744,356.12	736,264.97
	STATION CASINOS LLC	402,526.24	398,436.57
	STEELE CREEK CLO LTD	500,000.00	487,515.50
	SUBURBAN PROPANE PARTNRS	100,000.00	103,750.00
	SUMMIT MATERIALS LLC	875,875.00	873,956.83
	SUMMIT MID HLDS LLC / FI	255,000.00	253,383.30
	SUMMIT MID HLDS LLC / FI	536,000.00	487,760.00
	SUNSHINE LUXEMBOURG VII	985,050.00	987,512.63
	SURGERY CENTER HOLDINGS	710,535.46	711,224.68
	SYNAPTICS INC	630,000.00	644,534.10
	SYNEOS HEALTH INC	990,000.00	987,228.00
	TALLGRASS NRG PRTNR/FIN	924,000.00	948,088.68
	TALLGRASS NRG PRTNR/FIN	645,000.00	648,225.00
	TCI-FLATIRON CLO LTD	250,000.00	249,999.75
	TEAM HEALTH HOLDINGS INC	1,509,000.00	1,447,794.96
	TECTA AMERICA CORP	847,875.00	848,934.84
	TEGNA INC	491,000.00	501,973.85
	TELENET FINANCE LUX NOTE	1,000,000.00	1,050,500.00
	TELENET FINANCING USD LLC	370,000.00	365,530.40
	TELESAT CANADA/TELESAT L	1,345,000.00	1,165,724.95
	TELESAT CANADA/TELESAT L	909,000.00	872,640.00
	TEMPO ACQUISITION LLC	965,700.76	967,110.68
	TENET HEALTHCARE CORP	494,000.00	511,863.04
	TERVITA CORP	40,000.00	45,400.00
	THOMPSON PARK CLO LTD	500,000.00	499,606.00
	TK ELEVATOR US NEWCO INC	717,777.14	718,774.85
	TRANS UNION LLC	406,876.70	404,142.49
	TRANSDIGM INC	653,000.00	683,279.61

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Category	Issuer Name	Shares/Par	Market Value Base
	TRANSDIGM INC	129,000.00	137,546.25
	TRANSDIGM INC	852,475.00	841,819.06
	TRAVERSE MIDSTREAM PARTN	270,343.28	270,343.28
	TRIDENT TPI HOLDINGS INC	295,000.00	310,003.70
	TRONOX FINANCE LLC	553,791.51	551,271.76
	TRONOX INC	590,000.00	587,050.00
	TRUCK HERO INC	213,925.00	213,345.26
	TUTOR PERINI CORP	23,087.00	299,669.26
	TUTOR PERINI CORP	1,789,000.00	1,829,252.50
	UFC HOLDINGS LLC	872,758.78	870,332.51
	UNIFRAX ESCROW ISS CORP	259,636.00	263,535.73
	UNIFRAX ESCROW ISS CORP	700,000.00	717,339.00
	UNITED AIRLINES INC	162,000.00	166,252.50
	UNITED AIRLINES INC	162,000.00	167,418.90
	UNITED AIRLINES INC	980,075.00	986,092.66
	UNITED WHOLESALE MTGE LL	206,000.00	207,545.00
	UPC BROADBAND HOLDING BV	300,000.00	344,947.36
	UPC FINANCING PARTNERSHIP	715,000.00	712,468.90
	US FOODS INC	529,200.00	521,791.20
	US FOODS INC	651,351.76	647,280.81
	US GLOBAL JETS ETF	43,000.00	1,016,090.00
	USI INC/NY	1,057,515.38	1,049,774.37
	UTEX INDUSTRIES INC	411.45	399.11
	VENATOR FIN SARL/VENATOR	215,000.00	237,843.75
	VENATOR FIN SARL/VENATOR	1,730,000.00	1,634,850.00
	VERISURE HOLDING AB	600,000.00	690,534.14
	VERISURE HOLDING AB	600,000.00	691,131.84
	VIASAT INC	366,000.00	370,916.19
	VIASAT INC	420,000.00	442,352.40
	VICI PROPERTIES / NOTE	46,000.00	49,450.00
	VICI PROPERTIES / NOTE	110,000.00	113,850.00
	VICI PROPERTIES / NOTE	201,000.00	213,060.00
	VIRGIN MEDIA BRISTOL LLC	480,000.00	479,865.60
	VIRGIN MEDIA FINANCE PLC	132,000.00	134,819.52
	VIRGIN MEDIA SECURED FIN	131,000.00	133,128.75
	VIRGIN MEDIA VEND FIN IV	910,000.00	939,893.50
	VISTRA CORP	268,000.00	285,367.43
	VISTRA CORP	1,000,000.00	1,032,500.00
	VMED O2 UK FINAN	400,000.00	399,000.00
	VOYA CLO LTD	1,000,000.00	1,000,000.00
	WELBILT INC	500,000.00	498,335.00
	WELLFLEET CLO LTD	280,000.00	213,177.72
	WELLFLEET CLO LTD	250,000.00	242,647.25
	WELLFLEET CLO LTD	250,000.00	176,465.25
	WESTERN MIDSTREAM OPERAT	1,550,000.00	1,824,001.25
	WHATABRANDS LLC	877,677.42	876,378.46
	WHITE CAP BUYER LLC	530,987.50	532,192.84

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Category	Issuer Name	Shares/Par	Market Value Base
	WILLIAM MORRIS ENDEAVOR EN	391,913.62	383,585.46
	WILSONART LLC	1,504,324.88	1,504,791.22
	WIRECO WORLDGROUP INC	575,547.19	575,305.46
	WOODFORD EXPRESS LLC	733,769.93	720,378.62
	WW INTERNATIONAL INC	613,462.50	612,315.33
	XPO LOGISTICS INC	94,000.00	99,111.72
	ZELIS PAYMENTS BUYER INC	982,575.00	978,104.28
	ZODIAC POOL SOLUTIONS	368,319.60	366,323.31
TOTAL TS Credit Opportunities		256,095,924.05	263,836,297.94