

TS High Yield

Effective Date : 09/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS High Yield			
	1011778 BC / NEW RED FIN	80,000.00	81,216.80
	1011778 BC / NEW RED FIN	580,000.00	574,200.00
	ABC SUPPLY CO INC	683,000.00	681,087.60
	ACCO BRANDS CORP	446,000.00	447,828.60
	ADAPTHEALTH LLC	730,000.00	729,452.50
	ADAPTHEALTH LLC	293,000.00	293,149.43
	AHP HEALTH PARTN	650,000.00	656,500.00
	ALCOA NEDERLAND HOLDING	184,000.00	199,410.00
	ALCOA NEDERLAND HOLDING	386,000.00	402,405.00
	ALLISON TRANSMISSION INC	200,000.00	194,500.00
	ALTICE FINANCING SA	483,000.00	460,412.51
	ALTICE FINANCING SA	666,000.00	647,451.90
	ALTICE FRANCE SA	514,000.00	504,763.42
	ALTICE FRANCE SA	446,000.00	441,487.60
	AMC NETWORKS INC	875,000.00	870,078.13
	AMERICAN AIRLINES/AADVAN	766,000.00	825,403.30
	ANTERO RESOURCES CORP	288,000.00	321,984.00
	ANTERO RESOURCES CORP	181,000.00	190,620.15
	APACHE CORP	1,383,000.00	1,508,189.16
	ARCONIC CORP	355,000.00	376,307.10
	ASCENT RESOURCES/ARU FIN	595,000.00	615,069.35
	ASHTON WOODS USA/FINANCE	1,000,000.00	1,006,250.00
	AVIS BUDGET CAR/FINANCE	328,000.00	341,871.12
	BALLY'S CORP	506,000.00	550,907.50
	BATH & BODY WORKS INC	415,000.00	457,745.00
	BAUSCH HEALTH AMERICAS	464,000.00	497,640.00
	BAUSCH HEALTH COS INC	187,000.00	191,618.90
	BAUSCH HEALTH COS INC	373,000.00	343,014.53
	BAUSCH HEALTH COS INC	264,000.00	273,570.00
	BELO CORP	478,000.00	555,675.00
	BLUE RACER MID LLC/FINAN	1,221,000.00	1,275,945.00
	BLUE RACER MID LLC/FINAN	458,000.00	495,212.50
	BOOZ ALLEN HAMILTON INC	434,000.00	444,902.08
	BOOZ ALLEN HAMILTON INC	179,000.00	183,698.75
	BRISTOW GROUP INC	297,000.00	309,034.44
	BWX TECHNOLOGIES INC	306,000.00	314,032.50
	C&W SENIOR FINANCING DAC	337,000.00	354,271.25
	CAESARS ENTERTAINMENT INC	1,169,000.00	1,230,673.52
	CALIFORNIA RESOURCES CORP	771,000.00	813,640.16
	CALPINE CORP	425,000.00	433,500.00
	CALPINE CORP	236,000.00	236,000.00
	CARNIVAL CORP	532,000.00	613,987.16
	CARNIVAL CORP	84,000.00	89,670.00
	CARRIAGE SERVICES INC	449,000.00	452,838.95
	CARS.COM INC	626,000.00	660,430.00
	CCO HLDGS LLC/CAP CORP	627,000.00	655,102.14

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	CCO HLDGS LLC/CAP CORP	97,000.00	98,455.00
	CCO HLDGS LLC/CAP CORP	138,000.00	141,967.50
	CHS/COMMUNITY HEALTH SYS	289,000.00	289,322.24
	CHURCHILL DOWNS INC	1,153,000.00	1,206,326.25
	CIMPRESS PLC	1,382,000.00	1,441,315.44
	CLARIV SCI HLD CORP	1,299,000.00	1,302,572.25
	CLEARWATER PAPER CORP	219,000.00	235,972.50
	CLEARWATER PAPER CORP	938,000.00	963,795.00
	CLEVELAND-CLIFFS INC	650,000.00	671,125.00
	CONNECT FINCO SARL/CONN	836,000.00	874,665.00
	CONSENSUS CLOUD SOLUTION	918,000.00	952,654.50
	COOKE OMEGA/ALPHA VESSEL	1,307,000.00	1,329,872.50
	CQP HOLDCO LP/BIP-V CHIN	1,975,000.00	2,100,511.25
	CREDIT ACCEPTANCE CORP	106,000.00	110,770.00
	CSC HOLDINGS LLC	720,000.00	730,670.40
	CSC HOLDINGS LLC	1,268,000.00	1,201,430.00
	CSC HOLDINGS LLC	467,000.00	434,310.00
	CTR PARTNERSHIP/CARETRST	910,000.00	946,400.00
	CVR ENERGY INC	467,000.00	462,330.00
	DAVITA INC	466,000.00	479,332.63
	DAVITA INC	441,000.00	429,423.75
	DELTA AIR LINES INC	415,000.00	422,440.36
	DIAMOND SPORTS GR/DIAMON	315,000.00	207,900.00
	DIAMOND SPORTS GR/DIAMON	774,000.00	338,625.00
	DIRECTV HOLDINGS/FING	975,000.00	1,017,656.25
	DIVERSIFIED HEALTHCARE TRUST	431,000.00	469,790.00
	DIVERSIFIED HEALTHCARE TRUST	85,000.00	87,550.00
	DIVERSIFIED HEALTHCARE TRUST	535,000.00	537,675.00
	DREYFUS GOVERNMENT CASH MANAGE	800,475.68	800,475.68
	DT MIDSTREAM INC	429,000.00	435,031.74
	DYCOM INDUSTRIES INC	941,000.00	946,598.95
	ENDO LUX FIN CO I SARL	650,000.00	650,000.00
	EVERI HOLDINGS INC	67,000.00	68,653.56
	FIRSTCASH INC	706,000.00	732,475.00
	FORD MOTOR CO	71,000.00	100,664.69
	FORD MOTOR CREDIT CO LLC	700,000.00	744,922.50
	FORD MOTOR CREDIT CO LLC	460,000.00	499,675.00
	FORD MOTOR CREDIT CO LLC	367,000.00	389,386.96
	FORD MOTOR CREDIT CO LLC	487,000.00	519,263.75
	FORTRESS TRANS & INFRAST	976,000.00	1,006,607.36
	FRONTIER COMMUNICATIONS	228,000.00	242,250.00
	GAP INC/THE	699,000.00	699,873.75
	GENESIS ENERGY LP/GENESI	1,277,000.00	1,273,807.50
	GENESIS ENERGY LP/GENESI	312,000.00	316,742.40
	GFL ENVIRONMENTAL INC	348,000.00	350,175.00
	GLOBAL PART/GLP FINANCE	147,000.00	153,247.50
	GLOBAL PART/GLP FINANCE	194,000.00	201,366.18

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	GO DADDY OPCO/FINCO	351,000.00	347,928.75
	GOEASY LTD	888,000.00	912,420.00
	GOODYEAR TIRE & RUBBER CO/THE	296,000.00	319,310.00
	GOODYEAR TIRE & RUBBER CO/THE	198,000.00	210,751.20
	GRANITE US HOLDINGS CORP	1,000,000.00	1,095,000.00
	GRIFOLS ESCROW ISSUER	237,000.00	241,965.15
	GROUP 1 AUTOMOTIVE INC	502,000.00	510,785.00
	H&E EQUIPMENT SERVICES INC	937,000.00	934,657.50
	HERBALIFE/HLF FINANCING	186,000.00	199,485.00
	HILCORP ENERGY I/HILCORP	225,000.00	227,531.25
	HILCORP ENERGY I/HILCORP	283,000.00	293,250.26
	HILCORP ENERGY I/HILCORP	283,000.00	290,782.50
	HILTON DOMESTIC OPERATIN	372,000.00	366,420.00
	HLF FIN SARL LLC/HERBALI	400,000.00	400,000.00
	HOWARD HUGHES CORP/THE	325,000.00	326,920.75
	HOWMET AEROSPACE INC	86,000.00	107,070.00
	HOWMET AEROSPACE INC	214,000.00	260,545.00
	HOWMET AEROSPACE INC	467,000.00	469,918.75
	HUDBAY MINERALS INC	356,000.00	372,854.82
	HUDBAY MINERALS INC	233,000.00	230,670.00
	ICAHN ENTERPRISES/FIN	611,000.00	635,183.38
	IMOLA MERGER CORP	1,165,000.00	1,204,738.15
	INDEPENDENCE ENERGY FIN	610,000.00	628,123.10
	INEOS QUATTRO FINANCE 2	275,000.00	277,750.00
	INGLES MARKETS INC	835,000.00	845,437.50
	INTERNATIONAL GAME TECHNOLOGY PLC	445,000.00	502,850.00
	IRON MOUNTAIN INC	172,000.00	178,566.96
	IRON MOUNTAIN INC	112,000.00	117,040.00
	IRON MOUNTAIN INC	301,000.00	315,297.50
	IRON MOUNTAIN INC	660,000.00	700,411.80
	IRON MOUNTAIN INC	132,000.00	133,887.60
	J2 GLOBAL INC	361,000.00	383,562.50
	JAZZ SECURITIES DAC	765,000.00	792,769.50
	JB POINDEXTER & CO INC	692,000.00	728,330.00
	JBS FINANCE LUXEMBOURG	564,000.00	574,580.64
	JBS USA LUX/JBS USA FIN	167,000.00	181,196.67
	JBS USA/FOOD/FINANCE	381,000.00	423,755.82
	JBS USA/FOOD/FINANCE	597,000.00	621,196.41
	KAISER ALUMINUM CORP	443,000.00	454,075.00
	KB HOME	617,000.00	633,196.25
	KENNEDY-WILSON INC	310,000.00	315,425.00
	LCPR SR SECURED FIN DAC	444,000.00	470,640.00
	LCPR SR SECURED FIN DAC	245,000.00	252,962.50
	LOGMEIN INC	1,032,000.00	1,051,226.16
	LUMEN TECHNOLOGIES INC	266,000.00	269,990.00
	MACY'S RETAIL HLDGS LLC	997,000.00	1,081,745.00
	MATCH GROUP HLD II LLC	136,000.00	134,245.60

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	MEDNAX INC	549,000.00	577,136.25
	MEG ENERGY CORP	326,000.00	342,238.06
	MERCER INTERNATIONAL INC	594,000.00	606,622.50
	MERITAGE HOMES CORP	936,000.00	982,800.00
	MERITOR INC	159,000.00	167,140.80
	MERITOR INC	685,000.00	686,712.50
	MGIC INVESTMENT CORP	400,000.00	426,820.00
	MIDAS OPCO HOLDINGS LLC	673,000.00	696,386.75
	MODIVCARE ESCROW ISSUER	67,000.00	69,448.85
	MODIVCARE INC	587,000.00	620,752.50
	MOOG INC	606,000.00	622,665.00
	MOZART DEBT MERGER SUB	759,000.00	759,000.00
	MOZART DEBT MERGER SUB	750,000.00	750,000.00
	MSCI INC	389,000.00	402,128.75
	MURPHY OIL CORP	724,000.00	765,630.00
	NAVIENT CORP	950,000.00	1,014,125.00
	NCR CORP	299,000.00	315,445.00
	NCR CORP	264,000.00	272,250.00
	NESCO HOLDINGS II INC	529,000.00	548,678.80
	NEW ENTERPRISE STONE & L	258,000.00	266,772.00
	NEW ENTERPRISE STONE & L	250,000.00	271,875.00
	NEW ENTERPRISE STONE & L	652,000.00	659,335.00
	NORTHWEST FIBER LLC/NORT	750,000.00	750,000.00
	NOVA CHEMICALS CORP	1,076,000.00	1,076,000.00
	NOVELIS CORP	305,000.00	309,324.90
	NUFARM AUSTRALIA/AMERICA	578,000.00	593,895.00
	NUSTAR LOGISTICS LP	1,072,000.00	1,141,680.00
	NUSTAR LOGISTICS LP	531,000.00	573,480.00
	OCCIDENTAL PETROLEUM CORP	657,000.00	629,077.50
	OCCIDENTAL PETROLEUM CORP	502,000.00	628,719.86
	OCCIDENTAL PETROLEUM CORP	438,000.00	512,460.00
	OCCIDENTAL PETROLEUM CORP	597,000.00	736,548.75
	OCCIDENTAL PETROLEUM CORP	284,000.00	340,800.00
	ONEMAIN FINANCE CORP	228,000.00	226,860.00
	ONEMAIN FINANCE CORP	315,000.00	313,028.10
	ONEMAIN FINANCE CORP	112,000.00	129,780.00
	ONEMAIN FINANCE CORP	399,000.00	458,850.00
	OPEN TEXT CORP	560,000.00	571,200.00
	OWENS-BROCKWAY	486,000.00	521,866.75
	PACTIV EVERGREEN GROUP	970,000.00	960,300.00
	PAPA JOHN'S INTERNATIONAL INC	616,000.00	611,306.08
	PARKLAND CORP/CANADA	923,000.00	935,552.80
	PENNYMAC FINANCIAL SERVICES INC	273,000.00	280,766.85
	PENNYMAC FINANCIAL SERVICES INC	89,000.00	84,734.68
	PENNYMAC FINANCIAL SERVICES INC	414,000.00	413,374.86
	PERFORMANCE FOOD GROUP I	676,000.00	677,690.00
	PHOTO HOLDINGS MERGER SU	1,196,000.00	1,293,175.00

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	PILGRIM'S PRIDE CORP	298,000.00	320,201.00
	PILGRIM'S PRIDE CORP	1,013,000.00	1,030,094.38
	POST HOLDINGS INC	314,000.00	316,427.22
	POST HOLDINGS INC	269,000.00	265,806.97
	PRA GROUP INC	274,000.00	293,180.00
	PRA GROUP INC	650,000.00	650,812.50
	PRECISION DRILLING CORP	756,000.00	789,600.42
	PRIME SECSRVC BRW/FINANC	741,000.00	801,584.46
	PRIME SECSRVC BRW/FINANC	206,000.00	198,069.00
	PRIMO WATER HOLDINGS INC	908,000.00	907,750.30
	QVC INC	448,000.00	474,880.00
	QVC INC	1,325,000.00	1,369,718.75
	RHP HOTEL PPTY/RHP FINAN	710,000.00	711,434.20
	ROCKETMTGE C0-ISSUER INC	661,000.00	666,783.75
	ROCKETMTGE C0-ISSUER INC	718,000.00	712,615.00
	ROCKIES EXPRESS PIPELINE	245,000.00	254,800.00
	ROCKPOINT GAS STORAGE CA	1,815,000.00	1,842,225.00
	ROLLER BEARING CO OF AME	244,000.00	250,100.00
	ROYAL CARIBBEAN CRUISES LTD	172,000.00	199,950.00
	ROYAL CARIBBEAN CRUISES LTD	735,000.00	838,635.00
	SCOTTS MIRACLE-GRO CO/THE	267,000.00	269,169.38
	SEASPAN CORP	479,000.00	488,685.38
	SEG HLD LLC/SEG FIN CORP	1,163,000.00	1,212,427.50
	SERVICE PROPERTIES TRUST	420,000.00	424,200.00
	SOUTHWESTERN ENERGY CO	788,000.00	892,591.24
	SPEEDWAY MOT/SPEEDWAY FD	568,000.00	579,360.00
	SPIRIT AEROSYSTEMS INC	226,000.00	239,040.20
	SPRINT CAPITAL CORP	408,000.00	522,240.00
	STANDARD INDUSTRIES INC	493,000.00	508,406.25
	STANDARD INDUSTRIES INC	412,000.00	392,100.40
	SUMMER (BC) BIDC	300,000.00	307,470.00
	SUMMIT MATERIALS LLC/FIN	523,000.00	549,150.00
	SWITCH LTD	200,000.00	205,250.00
	T-MOBILE USA INC	334,000.00	348,445.50
	TALEN ENERGY SUPPLY LLC	1,111,000.00	1,041,562.50
	TALLGRASS NRG PRTNR/FIN	165,000.00	168,918.75
	TALLGRASS NRG PRTNR/FIN	915,000.00	938,854.05
	TELECOM ITALIA CAPITAL	562,000.00	653,999.40
	TELECOM ITALIA CAPITAL	230,000.00	258,175.00
	TEMPUR SEALY INTERNATIONAL INC	950,000.00	951,187.50
	TENET HEALTHCARE CORP	155,000.00	160,812.50
	TENET HEALTHCARE CORP	623,000.00	654,087.70
	TENET HEALTHCARE CORP	444,000.00	450,660.00
	TERRAFORM POWER OPERATIN	1,091,000.00	1,172,825.00
	TEVA PHARMACEUTICALS NE	729,000.00	698,928.75
	TRANSDIGM INC	1,000,000.00	995,000.00
	TRITON WATER HOLDINGS IN	325,000.00	330,281.25

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	TTM TECHNOLOGIES INC	975,000.00	976,657.50
	TURNING POINT BRANDS INC	1,689,000.00	1,760,782.50
	UNIT CORP	41,410.00	1,263,005.00
	UNITED AIRLINES INC	340,000.00	351,373.00
	UNITED RENTALS NORTH AM	966,000.00	976,867.50
	UNIVISION COMMUNICATIONS	939,000.00	954,258.75
	VICI PROPERTIES / NOTE	338,000.00	352,983.54
	VICI PROPERTIES / NOTE	110,000.00	113,850.00
	VIKING OCEAN CRUISES SHI	182,000.00	181,317.50
	VIRGIN MEDIA FINANCE PLC	294,000.00	300,279.84
	VIRGIN MEDIA SECURED FIN	200,000.00	211,772.00
	VISTRA CORP	297,000.00	297,742.50
	VMED O2 UK FINAN	848,000.00	866,384.64
	WEATHERFORD INTL LTD	140,000.00	144,200.00
	WESCO DISTRIBUTION INC	455,000.00	503,912.50
	WOLVERINE WORLD WIDE INC	334,000.00	337,340.00
	WW INTERNATIONAL INC	238,000.00	232,645.00
	ZAYO GROUP HOLDINGS INC	335,000.00	333,402.05
	ZIGGO BOND CO BV	650,000.00	666,380.00
TOTAL TS High Yield		135,766,885.68	141,173,355.27