

# TS Strategic Income Ops Fund

Effective Date : 09/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Strategic Income Opps Fund</b>			
	AB BSL CLO 3 LTD	2,000,000.00	1,995,170.00
	AB ISSUER LLC	6,000,000.00	6,093,666.00
	ADT SEC CORP	1,297,000.00	1,308,348.75
	AKER BP ASA	1,980,000.00	2,083,704.24
	AMERICAN HOMES 4 RENT	2,000,000.00	2,262,367.76
	AMSTED INDUSTRIES	763,000.00	783,982.50
	ANGLOGOLD HOLDINGS PLC	208,000.00	213,403.84
	ANHEUSER-BUSCH CO/INBEV	2,681,000.00	3,326,536.97
	ARAB REPUBLIC OF EGYPT	500,000.00	438,040.00
	ARAB REPUBLIC OF EGYPT	1,350,000.00	1,302,750.00
	ARCHES BUYER INC	1,534,000.00	1,555,092.50
	ARES CAPITAL CORP	2,232,000.00	2,394,908.95
	ASHTED CAPITAL INC	2,062,000.00	2,263,745.46
	AT&T INC	74,909.00	2,023,292.09
	BANK OF AMERICA CORP	47,280.00	2,007,036.00
	BANK OF NOVA SCOTIA	2,605,000.00	2,592,105.25
	BIRCH GROVE CLO LTD.	5,000,000.00	5,000,470.00
	BLUE RACER MID LLC/FINAN	500,000.00	522,500.00
	BNP PARIBAS	2,815,000.00	3,162,684.59
	BNQ CEN TUNISIA INT BOND	800,000.00	727,808.00
	BOEING CO/THE	1,287,000.00	1,709,432.90
	BRASKEM NETHERLANDS	2,602,000.00	2,959,775.00
	BRITISH TELECOMMUNICATIO	2,995,000.00	3,500,186.42
	BSPRT 2018-FL4 ISSUER LTD.	5,000,000.00	4,988,605.00
	BX TRUST	5,000,000.00	5,261,392.00
	C&W SENIOR FINANCING DAC	1,641,000.00	1,725,101.25
	CAPITAL FARM CREDIT ACA	465,000.00	479,447.55
	CARNIVAL CORP	1,643,000.00	1,896,204.70
	CARRIAGE SERVICES INC	1,520,000.00	1,532,996.00
	CARS.COM INC	1,310,000.00	1,382,050.00
	CEMEX SAB DE CV	3,000,000.00	3,001,800.00
	CENOVUS ENERGY INC	2,401,000.00	2,856,785.12
	CHARTER COMM OPT LLC/CAP	2,269,000.00	3,079,136.35
	CHENIERE ENERGY INC	1,595,000.00	1,679,694.50
	CHOBANI LLC/FINANCE CORP	1,761,000.00	1,818,232.50
	CHURCHILL DOWNS INC	1,621,000.00	1,695,971.25
	CIMPRESS PLC	1,600,000.00	1,668,672.00
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	4,556,507.00
	CITIGROUP INC	3,300,000.00	3,419,460.00
	CKE RESTAURANTS HOLDINGS INC	4,987,500.00	4,995,385.24
	CLARIV SCI HLD CORP	1,461,000.00	1,465,017.75
	CLEVELAND ELEC ILLUMINAT	1,880,000.00	2,189,795.72
	CONNECT FINCO SARL/CONNE	1,539,000.00	1,610,178.75
	CORESTATES CAPTL III	2,000,000.00	1,950,240.70
	CREDIT ACCEPTANCE CORP	757,000.00	791,065.00
	CSC HOLDINGS LLC	1,485,000.00	1,407,037.50

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	CVS HEALTH CORP	2,475,000.00	3,188,455.16
	DIRECTV HOLDINGS/FING	1,621,000.00	1,691,918.75
	DIVERSIFIED HEALTHCARE TRUST	1,454,000.00	1,584,860.00
	DOMINICAN REPUBLIC	2,350,000.00	2,397,023.50
	DREYFUS GOVERNMENT CASH MANAGE	6,876,915.75	6,876,915.75
	DUPONT DE NEMOURS INC	29,433.00	2,001,149.67
	EDISON INTERNATIONAL	2,145,000.00	2,285,156.53
	ENERGY TRANSFER LP	2,350,000.00	2,752,245.06
	EXXON MOBIL CORP	34,207.00	2,012,055.74
	FANNIE MAE	197,221.24	206,117.97
	FANNIE MAE	219,275.79	229,874.99
	FIRST MARYLAND CAPTL II	1,026,000.00	1,003,506.05
	FIRSTCASH INC	627,000.00	650,512.50
	FOCUS BRANDS FUNDING LLC	4,974,025.97	5,104,265.87
	FORD MOTOR CO	865,000.00	1,039,094.23
	FORD MOTOR CO	673,000.00	705,391.49
	FORD MOTOR CO	331,000.00	469,295.94
	FORD MOTOR CREDIT CO LLC	860,000.00	912,459.91
	FORD MOTOR CREDIT CO LLC	200,000.00	208,000.00
	FORTRESS TRANS & INFRAST	1,935,000.00	1,995,681.60
	FREDDIE MAC	73,703.75	75,245.84
	FRESB MULTIFAMILY MORTGAGE PAS	29,350,550.21	2,283,493.35
	GENESIS ENERGY LP/GENESI	848,000.00	845,880.00
	GENESIS ENERGY LP/GENESI	250,000.00	249,375.00
	GENESIS ENERGY LP/GENESI	395,000.00	401,004.00
	GENNEIA SA	812,000.00	777,084.00
	GOLDMAN SACHS GROUP INC	5,176.00	1,956,683.28
	GOLUB CAPITAL BDC	2,165,000.00	2,129,279.12
	GOODYEAR TIRE & RUBBER CO/THE	1,551,000.00	1,666,782.15
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,196,715.64
	HI-CRUSH INC	273,433.00	273,433.00
	HILCORP ENERGY I/HILCORP	293,000.00	301,057.50
	HILCORP ENERGY I/HILCORP	1,380,000.00	1,417,950.00
	HOWARD HUGHES CORP/THE	823,000.00	827,863.93
	HUDBAY MINERALS INC	1,135,000.00	1,188,736.58
	HUDBAY MINERALS INC	376,000.00	372,240.00
	ICAHN ENTERPRISES/FIN	1,650,000.00	1,715,307.00
	IMPERIAL BRANDS FIN PLC	3,960,000.00	4,236,154.64
	INDONESIA ASAHAN ALUMINI	1,700,000.00	1,955,000.00
	INDONESIA ASAHAN ALUMINI	400,000.00	489,500.00
	INTERNATIONAL BUSINESS MACHINES CORP	14,887.00	2,068,250.91
	ISLAMIC REP OF PAKISTAN	1,500,000.00	1,490,625.00
	ISLAMIC REP OF PAKISTAN	655,000.00	658,327.40
	JOHNSON & JOHNSON	12,693.00	2,049,919.50
	KROGER CO	2,475,000.00	3,223,212.13
	LOCKHEED MARTIN CORP	5,840.00	2,015,384.00
	MEDALIST PARTNERS CORPORATE FI	2,100,000.00	2,053,554.30

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	MEDNAX INC	1,910,000.00	2,007,887.50
	MERITOR INC	1,467,000.00	1,470,667.50
	METINVEST BV	2,200,000.00	2,381,500.00
	MIDAS OPCO HOLDINGS LLC	1,630,000.00	1,686,642.50
	MILL CITY MORTGAGE TRUST	5,000,000.00	5,241,588.50
	MURPHY OIL CORP	2,041,000.00	2,158,357.50
	MYLAN INC	2,102,000.00	2,397,352.57
	NAVIENT CORP	1,818,000.00	2,013,435.00
	NEIGHBORLY ISSUER LLC	4,987,500.00	5,136,371.89
	NEW MOUNTAIN CLO LTD	5,000,000.00	5,000,090.00
	NEXSTAR MEDIA INC	1,804,000.00	1,871,397.44
	NGPL PIPECO LLC	2,259,000.00	3,232,434.25
	OFFICE CHERIFIEN DES PHO	1,650,000.00	1,633,500.00
	OVINTIV EXPLORATION INC	2,250,000.00	2,543,078.75
	PACIFIC GAS & ELECTRIC	2,145,000.00	2,038,130.76
	PACTIV EVERGREEN GROUP	1,405,000.00	1,390,950.00
	PALMER SQUARE CLO LTD	2,250,000.00	2,249,889.75
	PARKLAND CORP/CANADA	1,269,000.00	1,286,258.40
	PETROLEOS MEXICANOS	750,000.00	710,197.50
	PETROLEOS MEXICANOS	350,000.00	297,538.50
	PETROLEOS MEXICANOS	1,810,000.00	1,578,618.65
	PHILIP MORRIS INTERNATIONAL INC	20,646.00	1,957,034.34
	PHOTO HOLDINGS MERGER SU	2,328,000.00	2,517,150.00
	PILGRIM'S PRIDE CORP	1,263,000.00	1,284,313.13
	PNC CAPITAL TRUST C	3,248,000.00	3,149,305.62
	PPL CAPITAL FUNDING INC	1,200,000.00	1,157,844.00
	PRECISION DRILLING CORP	1,479,000.00	1,544,734.16
	QVC INC	1,629,000.00	1,683,978.75
	RAYTHEON TECHNOLOGIES CORP	23,666.00	2,034,329.36
	REDE D'OR FINANCE SARL	1,400,000.00	1,394,330.00
	REPUBLIC OF ANGOLA	1,600,000.00	1,636,992.00
	REPUBLIC OF COLOMBIA	320,000.00	467,040.00
	REPUBLIC OF COLOMBIA	400,000.00	489,756.00
	REPUBLIC OF COLOMBIA	230,000.00	223,670.40
	REPUBLIC OF COLOMBIA	500,000.00	524,895.00
	REPUBLIC OF COLOMBIA	1,295,000.00	1,211,213.50
	REPUBLIC OF ECUADOR	1,530,000.00	1,007,902.80
	REPUBLIC OF GHANA	1,600,000.00	1,432,000.00
	RHP HOTEL PPTY/RHP FINAN	1,600,000.00	1,603,232.00
	ROCKPOINT GAS STORAGE CA	1,873,000.00	1,901,095.00
	SABRA HEALTH CARE LP	825,000.00	923,644.39
	SABRA HEALTH CARE LP	1,650,000.00	1,736,504.01
	SEASPAN CORP	1,654,000.00	1,687,443.88
	SEG HLD LLC/SEG FIN CORP	1,692,000.00	1,763,910.00
	SHELLPOINT CO-ORIGINATOR TRUST	27,530.47	27,885.34
	SIXTH STREET SPECIALTY	2,145,000.00	2,166,647.40
	SOUTHWESTERN ENERGY CO	1,050,000.00	1,189,366.50

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	SOUTHWESTERN ENERGY CO	1,749,000.00	1,871,097.69
	STARWOOD COMMERCIAL MORTGAGE T	6,242,000.00	6,247,855.00
	STORE CAPITAL CORP	2,000,000.00	2,007,089.10
	T-MOBILE USA INC	2,228,000.00	2,463,967.26
	TALEN ENERGY SUPPLY LLC	1,929,000.00	1,789,147.50
	TEVA PHARMACEUTICALS NE	2,060,000.00	1,975,025.00
	TEXAS INSTRUMENTS INC	10,391.00	1,997,254.11
	TOWD POINT MORTGAGE TRUST	5,500,000.00	5,478,008.25
	TPG REAL ESTATE FINANCE	6,000,000.00	5,996,238.00
	TPG REAL ESTATE FINANCE	5,500,000.00	5,486,257.70
	TRANSDIGM INC	989,000.00	1,034,859.93
	TRUIST BANK	3,459,000.00	3,386,679.68
	TURNING POINT BRANDS INC	1,820,000.00	1,897,350.00
	UKRAINE GOVERNMENT	200,000.00	202,548.80
	UKRAINE GOVERNMENT	1,020,000.00	1,032,998.88
	ULKER BISKUVI SANAYI AS	1,500,000.00	1,589,805.00
	UNITED RENTALS NORTH AM	2,357,000.00	2,383,516.25
	US TREASURY N/B	25,000,000.00	24,958,984.50
	US TREASURY N/B	20,000,000.00	19,824,218.80
	US TREASURY N/B	20,000,000.00	19,921,093.80
	US TREASURY N/B	20,000,000.00	19,964,062.40
	VIACOMCBS INC	2,145,000.00	2,450,701.93
	WEC ENERGY GROUP INC	4,000,000.00	3,766,200.00
	WEIR GROUP PLC/THE	3,429,000.00	3,461,590.18
	WHITEBOX CLO I LTD	5,000,000.00	5,000,420.00
	XEROX HOLDINGS CORP	1,400,000.00	1,449,378.00
	YPF SA	1,200,000.00	996,012.00
<b>TOTAL TS Strategic Income Opps Fund</b>		<b>409,635,784.18</b>	<b>415,584,286.38</b>