

TS Strategic Income Ops Fund

Effective Date : 09/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Strategic Income Ops Fund			
	AB BSL CLO 3 LTD	2,000,000.00	1,740,690.00
	AB ISSUER LLC	5,955,000.00	4,904,270.03
	ADT SEC CORP	985,000.00	794,365.56
	ALBERTSONS COS/SAFEWAY	1,300,000.00	1,199,250.00
	ALLSTATE CORP	2,037,000.00	1,875,429.03
	AMERICAN AXLE & MFG INC	1,291,000.00	1,094,122.50
	AMSTED INDUSTRIES	1,056,000.00	874,051.20
	ANHEUSER-BUSCH CO/INBEV	1,768,000.00	1,532,245.86
	ARAB REPUBLIC OF EGYPT	1,350,000.00	748,545.30
	ARCHES BUYER INC	1,161,000.00	905,580.00
	AT&T INC	41,944.00	643,420.96
	BANK OF AMERICA CORP	33,406.00	1,008,861.20
	BANK OF NOVA SCOTIA	2,930,000.00	2,124,250.00
	BARCLAYS PLC	2,174,000.00	1,570,995.03
	BELLRING BRANDS INC	986,000.00	901,894.20
	BELO CORP	473,000.00	463,540.00
	BIRCH GROVE CLO LTD.	5,000,000.00	4,365,515.00
	BOEING CO	853,000.00	742,984.70
	BRASKEM NETHERLANDS	2,602,000.00	1,843,517.00
	BRITISH TELECOMMUNICATIO	1,938,000.00	1,821,803.55
	BRUNSWICK CORP	1,851,000.00	1,496,290.35
	BX TRUST	5,000,000.00	3,943,992.50
	CARRIAGE SERVICES INC	1,152,000.00	911,029.62
	CCO HLDGS LLC/CAP CORP	1,123,000.00	859,483.76
	CELANESE US HOLDINGS LLC	1,656,000.00	1,562,363.73
	CENOVUS ENERGY INC	1,578,000.00	1,381,689.78
	CHARLES SCHWAB CORP	902,000.00	662,570.77
	CHARLES SCHWAB CORP	902,000.00	810,672.50
	CHARTER COMM OPT LLC/CAP	1,563,000.00	1,373,756.79
	CHURCHILL DOWNS INC	1,222,000.00	1,057,295.04
	CIMPRESS PLC	1,236,000.00	840,480.00
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	3,680,659.00
	CITIGROUP INC	2,118,000.00	1,779,416.56
	CKE RESTAURANTS HOLDINGS INC	4,937,500.00	3,926,670.31
	CLARIV SCI HLD CORP	1,111,000.00	869,913.00
	CMS ENERGY CORP	1,804,000.00	1,524,380.00
	COMMONWEALTH OF BAHAMAS	1,222,000.00	733,219.74
	CONNECT FINCO SARL/CONNE	1,052,000.00	920,318.82
	CORESTATES CAPTL III	1,850,000.00	1,743,625.70
	CORURIFE NETHERLANDS BV	950,000.00	812,250.00
	COTY/HFC PRESTIGE/INT US	1,124,000.00	962,593.60
	CQP HOLDCO LP/BIP-V CHIN	1,010,000.00	855,192.25
	CREDIT ACCEPTANC	1,056,000.00	979,440.00
	CSC HOLDINGS LLC	1,275,000.00	865,533.75
	CVS HEALTH CORP	1,638,000.00	1,437,049.08
	DCP MIDSTREAM OPERATING	271,000.00	259,685.57

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	DOMINICAN REPUBLIC	1,350,000.00	1,015,002.32
	DREYFUS GOVERNMENT CASH MANAGE	995,267.29	995,267.29
	DUPONT DE NEMOURS INC	18,483.00	931,543.20
	EDISON INTERNATIONAL	1,984,000.00	1,770,930.36
	EDISON INTERNATIONAL	1,320,000.00	1,042,800.00
	ESKOM HOLDINGS SOC LTD	850,000.00	721,990.00
	EXXON MOBIL CORPORATION	13,455.00	1,174,756.05
	FANNIE MAE - CAS	1,405,000.00	1,315,430.97
	FERGUSON FINANCE PLC	1,804,000.00	1,587,208.23
	FIRST MARYLAND CAPTL II	1,874,000.00	1,744,392.49
	FIRST REPUBLIC BANK	95,203.00	1,637,491.60
	FIRSTCASH INC	421,000.00	352,587.50
	FIRSTENERGY TRANSMISSION	1,386,000.00	1,253,617.97
	FORD MOTOR COMPANY	387,000.00	256,346.61
	FORD MOTOR CREDIT CO LLC	660,000.00	568,656.00
	FORTRESS TRANS & INFRAST	1,118,000.00	1,050,263.18
	FREDDIE MAC - STACR	3,250,000.00	3,067,182.95
	FREEPORT INDONESIA PT	1,700,000.00	1,406,750.00
	FRESB MULTIFAMILY MORTGAGE PAS	25,530,439.38	1,228,223.48
	GCC SAB DE CV	1,750,000.00	1,415,295.00
	GENERAL ELECTRIC CO	1,874,000.00	1,753,226.19
	GENERAL MOTORS FINL CO	3,081,000.00	2,322,712.04
	GENESIS ENERGY LP/GENESI	639,000.00	600,669.02
	GENESIS ENERGY LP/GENESI	210,000.00	190,056.30
	GENESIS ENERGY LP/GENESI	246,000.00	215,865.00
	GENM CAPITAL LABUAN	1,665,000.00	1,139,516.59
	GOLDMAN SACHS GROUP INC	3,992.00	1,169,855.60
	GOLUB CAPITAL BDC	2,703,000.00	2,168,380.04
	GRANITE US HOLDINGS CORP	1,291,000.00	1,217,035.85
	GRAY ESCROW II INC	1,056,000.00	828,352.80
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,157,894.82
	HILCORP ENERGY I/HILCORP	183,000.00	160,127.45
	HILCORP ENERGY I/HILCORP	1,109,000.00	961,594.99
	HUDBAY MINERALS INC	853,000.00	687,287.69
	HUDBAY MINERALS INC	279,000.00	231,955.02
	IBM CORP	8,996.00	1,068,814.76
	ICAHN ENTERPRISES/FIN	1,246,000.00	1,093,427.30
	IMPERIAL BRANDS FIN PLC	2,614,000.00	2,369,474.86
	IRON MOUNTAIN INC	1,056,000.00	945,790.56
	JBS USA/FOOD/FINANCE	1,455,000.00	1,296,477.75
	JOHNSON & JOHNSON	6,924.00	1,131,104.64
	JPMORGAN CHASE & CO	910,000.00	859,943.77
	LOCKHEED MARTIN CORP	2,736.00	1,056,889.44
	LOGAN GROUP CO LTD	1,000,000.00	167,023.54
	MC BRAZIL DWNSTRM	1,124,000.00	845,810.00
	MEDALIST PARTNERS CORPORATE FI	2,100,000.00	1,909,422.90
	MEDLINE BORROWER LP	1,056,000.00	847,440.00

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	METINVEST BV	2,200,000.00	965,360.00
	MICRON TECHNOLOGY INC	1,462,000.00	1,061,833.80
	MIDAS OPCO HOLDINGS LLC	1,309,000.00	1,076,744.13
	MILL CITY MORTGAGE TRUST	5,000,000.00	4,246,676.00
	MINEJESA CAPITAL BV	1,750,000.00	1,430,625.00
	MOHAWK INDUSTRIES INC	2,046,000.00	1,701,748.94
	MORGAN STANLEY	57,491.00	1,033,113.27
	MORGAN STANLEY	1,566,000.00	1,404,406.56
	MURPHY OIL CORP	1,610,000.00	1,521,450.00
	MYLAN INC	1,945,000.00	1,718,881.61
	NAVIENT CORP	1,405,000.00	1,275,318.50
	NEIGHBORLY ISSUER LLC	4,937,500.00	4,096,940.00
	NETFLIX INC	1,919,000.00	1,904,634.73
	NEW MOUNTAIN CLO LTD	5,000,000.00	4,320,875.00
	NGPL PIPECO LLC	1,770,000.00	1,788,070.04
	OFFICE CHERIFIEN DES PHO	1,400,000.00	889,000.00
	OSHKOSH CORP	1,946,000.00	1,570,451.62
	PACIFIC GAS & ELECTRIC	1,984,000.00	1,443,037.00
	PACTIV EVERGREEN GROUP	1,269,000.00	1,063,926.43
	PALMER SQUARE CLO LTD	2,250,000.00	1,982,749.50
	PARAMOUNT GLOBAL	1,411,000.00	1,141,789.52
	PARKLAND CORP	963,000.00	777,490.45
	PEDIATRIX MEDICAL GROUP	1,059,000.00	877,650.64
	PETROLEOS MEXICANOS	750,000.00	479,250.00
	PETROLEOS MEXICANOS	350,000.00	193,375.00
	PETROLEOS MEXICANOS	1,060,000.00	591,501.20
	PHILIP MORRIS INTL INC	12,137.00	1,007,492.37
	PNC CAPITAL TRUST C	1,552,000.00	1,443,438.73
	PPL CAPITAL FUNDING INC	1,110,000.00	928,484.71
	PRECISION DRILLING CORP	1,110,000.00	980,024.55
	PRUDENTIAL FINANCIAL INC	1,503,000.00	1,303,010.82
	QVC INC	1,231,000.00	834,666.17
	RAYTHEON TECH CORP	12,270.00	1,004,422.20
	REPUBLIC OF ANGOLA	1,350,000.00	1,012,797.00
	REPUBLIC OF CHILE	1,177,000.00	799,905.68
	REPUBLIC OF COLOMBIA	320,000.00	362,880.00
	REPUBLIC OF COLOMBIA	400,000.00	345,937.24
	REPUBLIC OF COLOMBIA	1,295,000.00	897,758.58
	REPUBLIC OF ECUADOR	657,000.00	309,326.42
	REPUBLIC OF ECUADOR	1,530,000.00	503,526.56
	REPUBLIC OF GABON	955,000.00	626,174.40
	REPUBLIC OF GHANA	1,350,000.00	493,533.00
	REPUBLIC OF NIGERIA	1,000,000.00	555,000.00
	REPUBLIC OF SERBIA	1,200,000.00	782,400.00
	REPUBLIC OF UZBEKISTAN	985,000.00	702,462.60
	RHP HOTEL PPTY/RHP FINAN	1,219,000.00	1,010,958.91
	ROYAL CARIBBEAN CRUISES	1,207,000.00	887,796.78

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	SABRA HEALTH CARE LP	1,527,000.00	1,245,566.28
	SEASPAN CORP	1,120,000.00	862,474.09
	SIXTH STREET SPECIALTY	2,617,000.00	2,231,848.55
	STARWOOD COMMERCIAL MORTGAGE T	6,242,000.00	5,821,787.31
	STERICYCLE INC	1,068,000.00	884,437.50
	STORE CAPITAL CORP	1,850,000.00	1,630,181.59
	TEGNA INC	536,000.00	492,739.44
	TEXAS INSTRUMENTS INC	7,316.00	1,132,370.48
	TOLL BROS FINANCE CORP	1,797,000.00	1,454,120.29
	TOWD POINT MORTGAGE TRUST	2,375,000.00	1,986,378.04
	TPG REAL ESTATE FINANCE	5,500,000.00	5,371,953.95
	TRANSDIGM INC	999,000.00	969,030.00
	TRUIST FINANCIAL CORP	2,012,000.00	1,866,131.69
	TRUIST FINANCIAL CORP	1,503,000.00	1,335,044.48
	TURNING POINT BRANDS INC	1,384,000.00	1,200,620.00
	UKRAINE GOVERNMENT	200,000.00	36,726.40
	UKRAINE GOVERNMENT	1,020,000.00	187,304.64
	ULKER BISKUVI SANAYI AS	1,500,000.00	1,025,100.00
	UNITED RENTALS NORTH AM	1,621,000.00	1,269,583.41
	US ACUTE CARE SOLUTIONS	1,056,000.00	887,040.00
	US BANCORP	33,727.00	541,992.89
	US TREASURY N/B	2,160,000.00	1,430,156.26
	US TREASURY N/B	7,625,000.00	5,843,847.66
	US TREASURY N/B	3,000,000.00	2,650,195.32
	US TREASURY N/B	12,260,000.00	11,204,490.63
	WARNERMEDIA HOLDINGS INC	1,804,000.00	1,308,891.75
	WEC ENERGY GROUP INC	2,660,000.00	2,207,800.00
	WEIR GROUP PLC (THE)	1,892,000.00	1,590,158.36
	WHITEBOX CLO I LTD	5,000,000.00	4,610,775.00
	WYNN MACAU LTD	1,076,000.00	863,490.00
	YPF SOCIEDAD ANONIMA	1,185,000.00	989,214.73
TOTAL TS Strategic Income Ops Fund		302,648,786.67	243,817,133.86