

## TS Credit Opportunities

Effective Date : 12/31/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Credit Opportunities</b>			
	ABC SUPPLY CO INC	323,000.00	334,305.00
	ACADIA HEALTHCARE CO INC	408,000.00	409,020.00
	ACRISURE LLC / FIN INC	541,000.00	572,764.82
	AI AQUA MERGER SUB INC	573,857.71	569,553.78
	AIR METHODS CORP	923,000.00	779,935.00
	ALLIANCE DATA SYSTEMS CORP	360,000.00	380,808.00
	ALLISON TRANSMISSION INC	365,000.00	384,162.50
	ALTICE FINANCING SA	520,000.00	532,810.20
	ALTICE FRANCE SA	650,000.00	684,125.00
	AMERICAN AIRLINES GROUP INC	354,000.00	318,249.54
	AMERICAN MONEY MANAGEMENT CORP	250,000.00	185,967.75
	ANGI GROUP LLC	512,000.00	520,960.00
	ANTERO RESOURCES CORP	309,000.00	308,227.50
	APACHE CORP	402,000.00	428,632.50
	APACHE CORP	147,000.00	155,820.00
	ARDAGH PKG FIN/HLDGS USA	211,000.00	220,495.00
	ARDAGH PKG FIN/HLDGS USA	343,000.00	361,865.00
	ARUBA INVESTMENT HOLDING	272,222.22	272,222.22
	ASBURY AUTOMOTIVE GROUP INC	457,000.00	476,422.50
	ASCENT RESOURCES/ARU FIN	190,000.00	180,025.00
	ASCENT RESOURCES/ARU FIN	171,000.00	189,810.00
	ASCENT RESOURCES/ARU FIN	131,000.00	130,672.50
	ASHTON WOODS USA/FINANCE	243,000.00	255,757.50
	ASURION LLC	214,130.68	215,468.99
	ASURION LLC	195,000.00	192,796.50
	AVAYA INC	351,000.00	374,959.26
	BAIN CAPITAL CREDIT CLO LIMIT	250,000.00	252,396.75
	BAUSCH HEALTH COS INC	100,000.00	103,054.00
	BAUSCH HEALTH COS INC	100,000.00	105,000.00
	BAUSCH HEALTH COS INC	50,000.00	51,533.00
	BELO CORP	72,000.00	82,800.00
	BERRY GLOBAL INC	200,000.00	204,500.00
	BLUE RACER MID LLC/FINAN	284,000.00	302,460.00
	BOART LONGYEAR MANAGEMEN	422,100.00	333,459.00
	BOISE CASCADE CO	171,000.00	185,107.50
	BOMBARDIER INC	355,000.00	348,485.75
	BOMBARDIER INC	464,000.00	445,101.28
	BROOKFIELD PPTY REIT INC	745,000.00	733,825.00
	BWX TECHNOLOGIES INC	175,000.00	181,781.25
	BWX TECHNOLOGIES INC	125,000.00	130,156.25
	BY CROWN PARENT/BY BOND	261,000.00	267,525.00
	CAESARS RESORT COLLECTIO	252,577.52	252,655.82
	CALPINE CORP	789,000.00	820,560.00
	CALPINE CORP	40,000.00	41,800.00
	CARGO AIRCRAFT MANAGEMEN	470,000.00	484,687.50
	CBAM CLO MANAGEMENT	134,615.00	128,376.13

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	CCO HLDGS LLC/CAP CORP	460,000.00	488,147.40
	CCO HLDGS LLC/CAP CORP	634,000.00	672,832.50
	CCO HLDGS LLC/CAP CORP	246,000.00	259,249.56
	CEDAR FAIR LP/CANADA'S W	356,000.00	356,890.00
	CENTENE CORP	131,000.00	134,436.13
	CENTENE CORP	370,000.00	392,163.00
	CENTURY COMMUNITIES INC	389,000.00	404,560.00
	CENTURY COMMUNITIES INC	179,000.00	191,118.30
	CENTURYLINK INC	565,000.00	596,617.40
	CENTURYLINK INC	214,000.00	220,955.00
	CHANGE HEALTH / FIN INC	225,000.00	229,500.00
	CHEMOURS CO/THE	412,000.00	420,240.00
	CHENIERE ENERGY PARTNERS LP	481,000.00	500,240.00
	CHENIERE ENERGY PARTNERS LP	385,000.00	407,245.30
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	64.00	16,640.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	-64.00	-8,320.00
	CHOBANI LLC/FINANCE CORP	226,000.00	236,983.60
	CHOBANI LLC/FINANCE CORP	260,000.00	263,900.00
	CITGO HOLDING INC	346,000.00	318,320.00
	CITGO PETROLEUM CORP	760,000.00	744,800.00
	CLARIOS GLOBAL LP	139,000.00	149,772.50
	CLARIOS GLOBAL LP	193,928.57	192,918.20
	CLARIOS GLOBAL LP/US FIN	404,000.00	433,290.00
	CLARK EQUIPMENT CO	223,000.00	235,265.00
	CLEAN HARBORS INC	289,000.00	301,516.59
	CLEARWATER SEAFOODS INC	377,000.00	394,473.95
	COMMSCOPE INC	195,000.00	201,045.00
	COMMSCOPE INC	310,000.00	326,616.00
	CONSOLIDATED COMMUNICATI	293,000.00	313,510.00
	CONSTELLIUM SE	213,000.00	217,349.46
	CONSTELLIUM SE	10,000.00	10,212.50
	CONSTELLIUM SE	163,000.00	175,632.50
	CORE & MAIN LP	484,000.00	500,335.00
	CP ATLAS BUYER INC	362,676.00	377,183.04
	CROWN AMER/CAP CORP V	439,000.00	483,843.85
	CROWN AMER/CAP CORP VI	31,000.00	32,162.50
	CROWNROCK LP/CROWNROCK F	348,000.00	355,388.04
	CSC HOLDINGS LLC	575,000.00	630,343.75
	CSC HOLDINGS LLC	430,000.00	448,812.50
	CUMULUS MEDIA NEW HLDGS	587,000.00	600,207.50
	CVR ENERGY INC	394,000.00	380,210.00
	DANA INC	147,000.00	155,820.00
	DANA INC	126,000.00	135,667.98
	DELTA TOPCO INC	262,500.00	264,140.63
	DIEBOLD NIXDORF INC	266,000.00	297,920.00
	DIGICEL GROUP LTD	133,000.00	1.33

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	DKT FINANCE APS	250,000.00	314,075.83
	DOLE FOOD CO INC	271,000.00	276,420.00
	DREYFUS GOVERNMENT CASH MANAGE	2,450,238.65	2,450,238.65
	DRYDEN SENIOR LOAN FUND	250,000.00	231,707.25
	DRYDEN SENIOR LOAN FUND	250,000.00	240,311.00
	EATON VANCE CDO LTD	300,000.00	213,332.10
	EG GLOBAL FINANCE PLC	185,000.00	190,550.00
	EG GLOBAL FINANCE PLC	135,455.00	144,259.58
	EMERGENT BIOSOLUTIONS INC	174,000.00	180,177.00
	ENTEGRIS INC	105,000.00	111,956.25
	ENTERPRISE DEVELOP AUTH	403,000.00	453,878.75
	ENVIVA PARTNERS LP/FIN C	355,000.00	377,187.50
	EQT CORP	18,000.00	22,050.00
	EQT CORP	252,000.00	286,965.00
	ESH HOSPITALITY INC	44,000.00	45,100.00
	EW SCRIPPS CO/THE	176,309.57	176,309.57
	EXTERRAN NRG SOLUTIONS/F	762,000.00	636,270.00
	EXTERRAN PARTNERS/EXLP	330,000.00	343,516.80
	EXTRACTION OIL & GAS INC	1,119,000.00	201,420.00
	FILLMORE PARK CLO LTD.	250,000.00	247,615.00
	FILLMORE PARK CLO LTD.	500,000.00	470,741.00
	FIRST QUANTUM MINERALS LTD	330,000.00	339,075.00
	FIRSTENERGY CORP	6,000.00	183,660.00
	FORD MOTOR CO	57,000.00	64,154.07
	FORD MOTOR CO	75,000.00	91,950.75
	FORD MOTOR CREDIT CO LLC	9,000.00	9,157.01
	FORD MOTOR CREDIT CO LLC	55,000.00	59,801.50
	FORD MOTOR CREDIT CO LLC	256,000.00	268,160.00
	FORD MOTOR CREDIT CO LLC	57,000.00	57,587.67
	FORD MOTOR CREDIT CO LLC	11,000.00	11,275.00
	FORD MOTOR CREDIT CO LLC	185,000.00	188,089.50
	FORD MOTOR CREDIT CO LLC	240,000.00	240,000.00
	FORD MOTOR CREDIT CO LLC	90,000.00	88,925.01
	FORD MOTOR CREDIT CO LLC	307,000.00	310,453.75
	FORD MOTOR CREDIT CO LLC	227,000.00	238,479.39
	FREEPORT-MCMORAN INC	63,000.00	78,435.00
	FREEPORT-MCMORAN INC	317,000.00	396,646.25
	FREEPORT-MCMORAN INC	129,000.00	137,062.50
	FREEPORT-MCMORAN INC	138,000.00	151,455.00
	FTS INTERNATIONAL INC	50,805.00	975,456.00
	GEMS MENASA KY LTD/GEMS	286,000.00	298,155.00
	GFL ENVIRONMENTAL INC	18,000.00	19,980.00
	GFL ENVIRONMENTAL INC	97,000.00	103,183.75
	GLOBAL MEDICAL RESPONSE INC	246,000.00	257,070.00
	GOODYEAR TIRE & RUBBER CO/THE	-300,000.00	-306,750.00
	GREAT WST PTRLM/GRT FNCE	744,000.00	431,520.00
	HANESBRANDS INC	233,000.00	244,067.50

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	HAT HOLDINGS I LLC/HAT	541,000.00	578,870.00
	HCA INC	325,000.00	390,000.00
	HCA INC	245,000.00	260,331.15
	HCA INC	244,000.00	287,920.00
	HESS MIDSTREAM OPERATION	520,000.00	540,800.00
	HILCORP ENERGY I/HILCORP	268,000.00	271,015.00
	HILCORP ENERGY I/HILCORP	98,000.00	100,082.50
	HILL-ROM HOLDINGS INC	222,000.00	228,105.00
	HILL-ROM HOLDINGS INC	110,000.00	116,208.95
	HILLMAN GROUP INC	705,000.00	699,712.50
	HOYA MIDCO LLC	433,591.90	407,307.56
	HUGHES SATELITE SYSTEMS	266,000.00	293,597.50
	INVESCO CURRENCYSHARES JAPANES	231.00	11,550.00
	IRON MOUNTAIN INC	531,000.00	560,358.99
	IRON MOUNTAIN INC	390,000.00	411,450.00
	IRON MOUNTAIN INC	105,000.00	113,400.00
	IVANTI SOFTWARE INC	278,000.00	277,043.68
	JAGUAR HOLDING CO II	188,128.77	187,965.10
	JAGUAR LAND ROVER AUTOMO	250,000.00	331,618.75
	JBS USA LLC/JBS USA FINA	21,000.00	21,682.50
	JBS USA/FOOD/FINANCE	363,000.00	416,999.88
	KORN FERRY	595,000.00	618,800.00
	KRATON POLYMERS LLC/CAP	217,000.00	221,361.70
	KRONOS ACQ / KIK CUSTOM	46,000.00	47,987.66
	KRONOS ACQ / KIK CUSTOM	148,000.00	154,958.96
	KRONOS ACQUISITION HOLDI	76,289.99	76,194.63
	L BRANDS INC	208,000.00	233,480.00
	L BRANDS INC	300,000.00	334,237.50
	L BRANDS INC	92,000.00	102,350.00
	L BRANDS INC	17,000.00	18,458.26
	L BRANDS INC	4,000.00	4,920.00
	LADDER CAP FIN LLLP/CORP	594,000.00	583,605.00
	LAREDO PETROLEUM INC	616,000.00	539,000.00
	LD HOLDINGS GROUP LLC	370,000.00	389,425.00
	LEVEL 3 FINANCING INC	650,000.00	655,070.00
	LIFEPOINT HEALTH INC	644,000.00	642,615.40
	LIVE NATION ENTERTAINMENT INC	217,000.00	219,712.50
	LIVE NATION ENTERTAINMENT INC	204,000.00	209,610.00
	LIVE NATION ENTERTAINMENT INC	124,000.00	127,090.08
	LPL HOLDINGS INC	302,000.00	312,570.00
	MADISON PARK FUNDING LTD	540,000.00	525,370.32
	MADISON PARK FUNDING LTD	300,000.00	42,420.90
	MADISON PARK FUNDING LTD	250,000.00	217,677.25
	MADISON PARK FUNDING LTD	1,000,000.00	780,142.00
	MADISON PARK FUNDING LTD	500,000.00	500,488.00
	MADISON PARK FUNDING LTD	500,000.00	431,466.50
	MADISON PARK XLIV	340,000.00	272,721.48

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Category	Issuer Name	Shares/Par	Market Value Base
	MARINER CLO LLC	250,000.00	250,325.75
	MASONITE INTERNATIONAL CORP	261,000.00	280,248.75
	MAUSER PACKAGING SOLUT	382,758.30	368,883.31
	MEDALLION MIDLAND ACQ	346,166.64	339,243.31
	MGM GROWTH/MGM FINANCE	427,000.00	459,409.30
	MI WINDOWS AND DOORS INC	219,580.36	219,854.84
	MILEAGE PLUS HOLDINGS IN	254,157.29	264,166.00
	MOLINA HEALTHCARE INC	200,000.00	210,500.00
	NATIONSTAR MTG HLD INC	343,000.00	360,150.00
	NATIONSTAR MTG HLD INC	76,000.00	79,436.72
	NAVIENT CORP	137,000.00	150,149.26
	NAVIENT CORP	89,000.00	85,440.00
	NETFLIX INC	128,000.00	144,345.60
	NETFLIX INC	116,000.00	133,400.00
	NEXSTAR BROADCASTING INC	428,000.00	447,795.00
	NEXSTAR BROADCASTING INC	105,000.00	112,481.25
	NFP CORP	326,000.00	348,063.68
	NGL ENRGY PART LP/FIN CO	823,000.00	521,576.25
	NOVELIS CORP	200,000.00	209,000.00
	NRG ENERGY INC	292,000.00	308,363.68
	NUANCE COMMUNICATIONS INC	346,000.00	366,109.52
	OAK HILL CREDIT PARTNERS	500,000.00	471,710.00
	OAKTREE CLO LTD	500,000.00	473,519.50
	OAKTREE CLO LTD	500,000.00	323,071.50
	OAKTREE CLO LTD	350,000.00	350,765.10
	OAKTREE CLO LTD	250,000.00	232,646.25
	OCCIDENTAL PETROLEUM CORP	57,000.00	56,945.85
	OCCIDENTAL PETROLEUM CORP	58,000.00	55,297.49
	OCCIDENTAL PETROLEUM CORP	738,000.00	690,030.00
	OCCIDENTAL PETROLEUM CORP	58,000.00	53,079.86
	OCCIDENTAL PETROLEUM CORP	214,000.00	205,975.00
	OCCIDENTAL PETROLEUM CORP	343,000.00	359,121.00
	OCCIDENTAL PETROLEUM CORP	80,000.00	67,800.00
	OCCIDENTAL PETROLEUM CORP	85,000.00	96,815.00
	OCCIDENTAL PETROLEUM CORP	216,000.00	234,522.00
	OCCIDENTAL PETROLEUM CORP	123,000.00	131,634.60
	OCI NV	80,000.00	83,100.00
	OCTAGON LOAN FUNDING LTD	250,000.00	240,640.75
	OHA LOAN FUNDING LTD	350,000.00	287,981.75
	ONEMAIN FINANCE CORP	415,000.00	430,608.15
	OPEN TEXT HOLDINGS INC	476,000.00	506,368.80
	ORTHO-CLINICAL INC/SA	66,000.00	70,290.00
	OWENS-BROCKWAY	67,000.00	72,527.50
	OZLM LTD	500,000.00	303,670.50
	PACIFIC GAS & ELECTRIC	91,000.00	102,239.80
	PACIFIC GAS & ELECTRIC	106,000.00	113,013.01
	PACIFIC GAS & ELECTRIC	47,000.00	48,707.54

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	PENINSULA PACIFIC ENTERT	360,000.00	385,200.00
	POWERTEAM SERVICES LLC	334,522.00	372,192.52
	PRIMO WATER HOLDINGS INC	443,000.00	457,397.50
	PTC INC	384,000.00	402,480.00
	QTS LP/FINANCE	165,000.00	168,300.00
	SABRE GLBL INC	67,000.00	79,730.00
	SABRE GLBL INC	66,000.00	71,610.00
	SABRE GLBL INC	436,666.67	437,212.50
	SALLY HOLDINGS/SALLY CAP	-500,000.00	-513,750.00
	SCIENCE APPLICATIONS INTERNATIONAL CORP	490,000.00	519,400.00
	SCRIPPS ESCROW II INC	78,000.00	81,062.67
	SEAGATE HDD CAYMAN	161,000.00	161,871.01
	SENSATA TECH INC	474,000.00	510,142.50
	SENSATA TECH INC	77,000.00	79,816.66
	SIGNATURE AVIATION US	619,000.00	623,116.35
	SINCLAIR TELEVISION GROU	400,000.00	408,460.00
	SIRIUS XM RADIO INC	20,000.00	21,250.20
	SIRIUS XM RADIO INC	240,000.00	264,075.00
	SIRIUS XM RADIO INC	574,000.00	610,951.25
	SIX FLAGS ENTERTAINMENT CORP	541,000.00	541,470.67
	SIX FLAGS THEME PARKS	115,000.00	124,200.00
	SLM CORP	161,000.00	170,056.25
	SOTERA HEALTH HLDGS LLC	278,578.17	279,391.62
	SPDR S&P 500 ETF TRUST	-100.00	-6,200.00
	SPDR S&P 500 ETF TRUST	100.00	9,400.00
	SPECIALTY BUILDING PRODU	270,000.00	286,129.80
	SPIRIT LOYALTY KY LTD/IP	288,876.00	323,541.12
	SRM ESCROW ISSUER LLC	179,000.00	187,082.75
	SRS DISTRIBUTION INC	352,000.00	374,000.00
	STEELE CREEK CLO LTD	500,000.00	484,702.50
	SUMMIT MATERIALS LLC/FIN	140,000.00	147,000.00
	SUMMIT MID HLDS LLC / FI	731,000.00	657,900.00
	SYNEOS HEALTH INC	167,000.00	167,461.76
	T-MOBILE USA INC	9,000.00	10,983.33
	TALLGRASS NRG PRTNR/FIN	416,000.00	428,084.80
	TCI-FLATIRON CLO LTD	250,000.00	242,807.75
	TEAM HEALTH HOLDINGS INC	324,000.00	278,640.00
	TEAM HEALTH HOLDINGS INC	346,075.64	307,329.01
	TEGNA INC	491,000.00	502,047.50
	TELENET FINANCE LUX NOTE	800,000.00	853,200.00
	TELESAT CANADA/TELESAT L	428,000.00	447,260.00
	TEMPO ACQUISITION LLC/FI	132,000.00	140,250.00
	TENET HEALTHCARE CORP	494,000.00	517,465.00
	TENET HEALTHCARE CORP	448,000.00	466,807.04
	TERRAFORM POWER OPERATIN	50,000.00	53,500.00
	TERVITA CORP	244,000.00	262,553.76
	TOWNSQUARE MEDIA INC	296,000.00	310,009.68

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	TRANSDIGM INC	653,000.00	695,445.00
	TRANSDIGM INC	129,000.00	142,583.70
	TRIDENT TPI HOLDINGS INC	295,000.00	314,175.00
	TRONOX FINANCE PLC	149,000.00	154,587.50
	TRONOX HOLDINGS PLC	40,000.00	584,800.00
	TUTOR PERINI CORP	19,996.00	258,948.20
	TUTOR PERINI CORP	305,000.00	298,900.00
	UNITED SHORE FINANCIAL SERVICES LLC	493,000.00	520,115.00
	VENATOR FIN SARL/VENATOR	215,000.00	234,350.00
	VENATOR FIN SARL/VENATOR	322,000.00	301,070.00
	VENTURE CDO LTD	250,000.00	53,461.00
	VIASAT INC	366,000.00	374,344.80
	VIASAT INC	170,000.00	183,975.70
	VICI PROPERTIES / NOTE	46,000.00	49,220.00
	VICI PROPERTIES / NOTE	110,000.00	112,475.00
	VICI PROPERTIES / NOTE	201,000.00	212,181.63
	VINE OIL & GAS LP / FIN	710,000.00	568,000.00
	VIRGIN MEDIA FINANCE PLC	132,000.00	136,950.00
	VIRGIN MEDIA SECURED FIN	131,000.00	136,895.00
	VIRGIN MEDIA VENDOR FINANCING NOTES IV DAC	410,000.00	426,400.00
	VISTRA CORP	543,000.00	616,317.62
	VOYA CLO LTD	500,000.00	377,929.50
	WELLFLEET CLO LTD	280,000.00	246,489.88
	WELLFLEET CLO LTD	250,000.00	186,061.50
	WESTERN MIDSTREAM OPERAT	65,000.00	66,300.00
	WESTERN MIDSTREAM OPERAT	364,000.00	375,127.48
	WESTERN MIDSTREAM OPERAT	115,000.00	112,730.24
	WILSONART LLC	329,147.29	329,394.15
	WIND RIVER CLO LTD	500,000.00	389,860.50
	WOODFORD EXPRESS LLC	535,351.73	401,958.14
	XPO LOGISTICS INC	107,000.00	113,687.50
	XPO LOGISTICS INC	94,000.00	101,157.16
	ZAYO GROUP LLC/ZAYO CAP	425,000.00	393,125.00
<b>TOTAL TS Credit Opportunities</b>		<b>91,240,533.66</b>	<b>91,567,771.30</b>