

# TS High Yield

Effective Date : 12/31/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS High Yield</b>			
	1011778 BC / NEW RED FIN	122,000.00	125,660.00
	1011778 BC / NEW RED FIN	893,000.00	904,992.99
	ABC SUPPLY CO INC	153,000.00	158,546.25
	ADAPTHEALTH LLC	1,124,000.00	1,154,910.00
	ADIENT US LLC	774,000.00	841,891.41
	AHERN RENTALS INC	535,000.00	390,550.00
	ALBERTSONS COS/SAFEWAY	185,000.00	196,793.75
	ALCOA NEDERLAND HOLDING	503,000.00	549,527.50
	ALLY FINANCIAL INC	175,000.00	256,877.24
	ALLY FINANCIAL INC	645,000.00	917,648.07
	ALTICE FINANCING SA	1,068,000.00	1,127,060.40
	ALTICE FINANCING SA	483,000.00	494,898.71
	ALTICE FRANCE SA	635,000.00	700,093.85
	ALTICE FRANCE SA	634,000.00	667,285.00
	AMERICAN AXLE & MFG INC	491,000.00	508,185.00
	AMN HEALTHCARE INC	241,000.00	246,422.50
	AMSTED INDUSTRIES INC	416,000.00	435,760.00
	APACHE CORP	1,383,000.00	1,465,980.00
	ARCHES BUYER INC	375,000.00	387,262.50
	ARCONIC CORP	273,000.00	294,328.13
	ARCONIC CORP	187,000.00	199,622.50
	ASCENT RESOURCES/ARU FIN	1,281,000.00	1,213,747.50
	AVIS BUDGET CAR/FINANCE	505,000.00	512,575.00
	BALLY'S CORP	844,000.00	905,190.00
	BAUSCH HEALTH AMERICAS	714,000.00	794,089.38
	BAUSCH HEALTH COS INC	287,000.00	315,470.40
	BAUSCH HEALTH COS INC	162,000.00	166,947.48
	BAUSCH HEALTH COS INC	1,004,000.00	1,090,595.00
	BAUSCH HEALTH COS INC	751,000.00	784,584.72
	BELO CORP	735,000.00	845,250.00
	BLUE RACER MID LLC/FINAN	1,176,000.00	1,184,820.00
	BLUE RACER MID LLC/FINAN	704,000.00	749,760.00
	BOEING CO/THE	653,000.00	687,570.79
	BOMBARDIER INC	591,000.00	580,155.15
	BOOZ ALLEN HAMILTON INC	667,000.00	687,010.00
	BOXER PARENT CO INC	368,000.00	399,444.68
	BROOKFIELD RESID PROPERT	249,000.00	256,158.75
	BROOKFIELD RESID PROPERT	428,000.00	455,285.00
	BWX TECHNOLOGIES INC	953,000.00	992,311.25
	C&W SENIOR FINANCING DAC	337,000.00	363,579.19
	C&W SENIOR FINANCING DAC	565,000.00	601,086.55
	CABLEVISION LIGHTPATH	588,000.00	591,675.00
	CALPINE CORP	653,000.00	679,120.00
	CALPINE CORP	363,000.00	379,335.00
	CAMELOT FINANCE SA	364,000.00	379,925.00
	CARDTRONICS INC / USA	1,239,000.00	1,280,816.25

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	CARNIVAL CORP	874,000.00	1,010,973.28
	CARNIVAL CORP	128,000.00	139,454.72
	CARRIAGE SERVICES INC	1,273,000.00	1,360,518.75
	CARS.COM INC	519,000.00	550,902.93
	CASCADES INC/USA INC	483,000.00	513,338.44
	CBS OUT AMER CAP LLC/COR	1,013,000.00	1,068,715.00
	CCO HLDGS LLC/CAP CORP	1,333,000.00	1,438,307.00
	CCO HLDGS LLC/CAP CORP	211,000.00	225,288.92
	CCO HLDGS LLC/CAP CORP	296,000.00	311,942.56
	CDK GLOBAL INC	671,000.00	707,905.00
	CENOVUS ENERGY INC	780,000.00	879,411.03
	CENTURYLINK INC	567,000.00	585,427.50
	CHENIERE ENERGY INC	461,000.00	484,050.00
	CHENIERE ENERGY PARTNERS LP	438,000.00	449,497.50
	CHURCHILL DOWNS INC	925,000.00	973,562.50
	CIMPRESS PLC	2,335,000.00	2,454,668.75
	CLEARWATER PAPER CORP	336,000.00	364,140.00
	CLEARWAY ENERGY OP LLC	212,000.00	227,370.00
	CLEARWAY ENERGY OP LLC	389,000.00	402,615.00
	COMMSCOPE INC	467,000.00	497,355.00
	COMMSCOPE INC	150,000.00	154,650.00
	COMMSCOPE TECH LLC	741,000.00	729,885.00
	CONNECT FINCO SARL/CONNE	1,022,000.00	1,100,898.40
	CONTINENTAL RESOURCES INC/OK	295,000.00	291,757.95
	CONTINENTAL RESOURCES INC/OK	258,000.00	286,374.84
	COOKE OMEGA/ALPHA VESSEL	2,012,000.00	2,067,330.00
	CORECIVIC INC	1,087,000.00	1,046,237.50
	CORECIVIC INC	1,218,000.00	1,218,000.00
	CREDIT ACCEPTANCE CORP	528,000.00	562,320.00
	CREDIT ACCEPTANCE CORP	1,008,000.00	1,048,320.00
	CSC HOLDINGS LLC	1,267,000.00	1,388,948.75
	CSC HOLDINGS LLC	1,854,000.00	1,935,112.50
	CSC HOLDINGS LLC	682,000.00	669,212.50
	CVR ENERGY INC	719,000.00	693,835.00
	CVR PARTNERS/CVR NITROGE	380,000.00	380,395.20
	DANA INC	289,000.00	311,174.97
	DAVITA INC	1,358,000.00	1,441,177.50
	DAVITA INC	679,000.00	689,429.44
	DELEK LOG PART/FINANCE	725,000.00	703,250.00
	DELTA AIR LINES 2002-1G1	254,704.60	261,737.68
	DELTA AIR LINES INC	317,000.00	307,253.08
	DIAMOND SPORTS GR/DIAMON	485,000.00	394,062.50
	DIAMOND SPORTS GR/DIAMON	1,191,000.00	720,555.00
	DIVERSIFIED HEALTHCARE TRUST	663,000.00	753,260.82
	DIVERSIFIED HEALTHCARE TRUST	130,000.00	133,521.70
	DIVERSIFIED HEALTHCARE TRUST	86,000.00	85,570.00
	DREYFUS GOVERNMENT CASH MANAGE	3,425,690.28	3,425,690.28

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	ENCOMPASS HEALTH CORP	500,000.00	522,500.00
	ENCOMPASS HEALTH CORP	113,000.00	121,051.25
	ENCOMPASS HEALTH CORP	426,000.00	455,820.00
	ENDEAVOR ENERGY RESOURCE	95,000.00	101,650.00
	EW SCRIPPS CO/THE	106,000.00	108,197.91
	FAIRSTONE FINANCIAL INC	455,000.00	482,300.00
	FIRSTCASH INC	1,087,000.00	1,120,968.75
	FIRSTENERGY TRANSMISSION	262,000.00	332,442.25
	FIRSTENERGY TRANSMISSION	552,000.00	644,642.77
	FORD MOTOR CO	280,000.00	285,600.00
	FORD MOTOR CO	109,000.00	153,826.25
	FORD MOTOR CREDIT CO LLC	1,298,000.00	1,369,390.00
	FORD MOTOR CREDIT CO LLC	672,000.00	730,665.60
	FORD MOTOR CREDIT CO LLC	997,000.00	1,044,357.50
	FORD MOTOR CREDIT CO LLC	1,589,000.00	1,667,941.52
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	275,000.00	275,687.50
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	264,000.00	275,909.04
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	437,000.00	500,911.25
	FREEPORT-MCMORAN INC	895,000.00	1,119,868.75
	FRONTIER COMMUNICATIONS CORP	351,000.00	379,518.75
	FRONTIER COMMUNICATIONS CORP	750,000.00	802,500.00
	GCI LLC	425,000.00	453,283.75
	GENESIS ENERGY LP/FIN	797,000.00	777,075.00
	GENESIS ENERGY LP/FIN	506,000.00	475,270.62
	GENESIS ENERGY LP/FIN	312,000.00	308,942.40
	GEO GROUP INC/THE	1,835,000.00	1,820,264.95
	GFL ENVIRONMENTAL INC	535,000.00	544,696.88
	GLOBAL PART/GLP FINANCE	225,000.00	240,750.00
	GLOBAL PART/GLP FINANCE	298,000.00	322,585.00
	GOEASY LTD	328,000.00	341,120.00
	GOLDMAN SACHS GROUP INC/THE	391,000.00	394,910.00
	GROUP 1 AUTOMOTIVE INC	772,000.00	795,762.16
	H&E EQUIPMENT SERVICES INC	764,000.00	772,174.80
	HANESBRANDS INC	481,000.00	503,847.50
	HCA INC	228,000.00	274,393.44
	HCA INC	648,000.00	688,549.33
	HERBALIFE/HLF FINANCING	286,000.00	312,455.00
	HERC HOLDINGS INC	503,000.00	533,180.00
	HILCORP ENERGY I/HILCORP	417,000.00	415,090.14
	HILCORP ENERGY I/HILCORP	345,000.00	348,881.25
	HILCORP ENERGY I/HILCORP	435,000.00	444,243.75
	HLF FIN SARL LLC/HERBALI	1,059,000.00	1,123,530.17
	HORIZON THERAPEUTICS USA	683,000.00	733,419.06
	HOWMET AEROSPACE INC	123,000.00	148,215.00
	HOWMET AEROSPACE INC	189,000.00	231,116.76

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	HUBBAY MINERALS INC	544,000.00	565,080.00
	INTERNATIONAL GAME TECHNOLOGY PLC	445,000.00	509,591.75
	IRON MOUNTAIN INC	171,000.00	180,454.59
	IRON MOUNTAIN INC	463,000.00	488,465.00
	IRON MOUNTAIN INC	1,016,000.00	1,097,280.00
	IRON MOUNTAIN INC	478,000.00	500,705.00
	J2 GLOBAL INC	555,000.00	585,525.00
	JB POINDEXTER & CO INC	1,065,000.00	1,126,237.50
	JBS USA LLC/JBS USA FINA	257,000.00	288,739.50
	JBS USA/FOOD/FINANCE	586,000.00	673,173.36
	KAISER ALUMINUM CORP	262,000.00	271,825.00
	LAMAR MEDIA CORP	500,000.00	531,250.00
	LCPR SENIOR SECURED FINANCING DAC	444,000.00	477,855.00
	LEVEL 3 FINANCING INC	906,000.00	903,735.00
	LIFEPOINT HEALTH INC	1,000,000.00	997,850.00
	LITHIA MOTORS INC	426,000.00	456,885.00
	LOGMEIN INC	1,589,000.00	1,664,477.50
	MDC PARTNERS INC	1,105,000.00	1,120,193.75
	MEDNAX INC	424,000.00	429,215.20
	MEDNAX INC	948,000.00	1,016,692.08
	MEG ENERGY CORP	491,000.00	505,754.55
	MEG ENERGY CORP	735,000.00	758,887.50
	MEREDITH CORP	1,078,000.00	1,142,680.00
	MERITOR INC	510,000.00	550,800.00
	MERITOR INC	273,000.00	279,825.00
	MGIC INVESTMENT CORP	615,000.00	658,050.00
	MICHAELS STORES INC	943,000.00	966,575.00
	MICROCHIP TECHNOLOGY INC	493,000.00	521,566.05
	MINERAL RESOURCES LTD	347,000.00	383,868.75
	MOOG INC	749,000.00	777,087.50
	MURPHY OIL CORP	1,193,000.00	1,051,331.25
	NAVIENT CORP	1,462,000.00	1,553,375.00
	NAVIENT CORP	730,000.00	762,850.00
	NCR CORP	460,000.00	488,750.00
	NETFLIX INC	652,000.00	735,260.40
	NGL ENRGY PART LP/FIN CO	869,000.00	615,360.63
	NOVELIS CORP	1,073,000.00	1,121,285.00
	NUFARM AUSTRALIA/AMERICA	889,000.00	913,447.50
	NUSTAR LOGISTICS LP	1,072,000.00	1,141,680.00
	NUSTAR LOGISTICS LP	531,000.00	574,281.81
	OCCIDENTAL PETROLEUM CORP	90,000.00	73,570.50
	OCCIDENTAL PETROLEUM CORP	1,011,000.00	823,965.00
	OCCIDENTAL PETROLEUM CORP	772,000.00	890,926.60
	OCCIDENTAL PETROLEUM CORP	674,000.00	711,070.00
	OCCIDENTAL PETROLEUM CORP	918,000.00	996,718.50
	OCCIDENTAL PETROLEUM CORP	437,000.00	467,677.40
	ONEMAIN FINANCE CORP	350,000.00	363,163.50

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	ONEMAIN FINANCE CORP	172,000.00	203,390.00
	ONEMAIN FINANCE CORP	614,000.00	729,125.00
	ONEMAIN FINANCE CORP	391,000.00	442,318.75
	OPEN TEXT CORP	862,000.00	896,480.00
	OWENS-BROCKWAY	682,000.00	730,592.50
	OWENS-BROCKWAY	747,000.00	808,627.50
	PDC ENERGY INC	469,000.00	481,949.09
	PENNYMAC FINANCIAL SERVICES INC	419,000.00	443,092.50
	PERFORMANCE FOOD GROUP I	1,433,000.00	1,440,165.00
	PERFORMANCE FOOD GROUP I	124,000.00	132,680.00
	PG&E CORP	2,066,000.00	2,200,290.00
	PG&E CORP	193,000.00	212,300.00
	PHOTO HOLDINGS MERGER SU	2,894,000.00	3,064,919.64
	PITNEY BOWES INC	277,000.00	284,617.50
	PLASTIPAK HOLDINGS INC	808,000.00	832,240.00
	POST HOLDINGS INC	483,000.00	508,096.68
	PRA GROUP INC	960,000.00	1,036,800.00
	PRECISION DRILLING CORP	897,000.00	824,118.75
	PRIME SECSRVC BRW/FINANC	1,140,000.00	1,248,300.00
	PRIME SECSRVC BRW/FINANC	525,000.00	563,634.75
	PRIME SECSRVC BRW/FINANC	317,000.00	314,622.50
	PROVIDENCE SERVICE CORP/THE	903,000.00	954,922.50
	PTC INC	286,000.00	299,763.75
	QTS LP/FINANCE	474,000.00	483,480.00
	QUAD/GRAPHICS INC	705,000.00	634,500.00
	QUICKEN LOANS INC	441,000.00	470,767.50
	QUICKEN LOANS LLC/QUICKN	1,017,000.00	1,055,137.50
	QVC INC	1,146,000.00	1,229,085.00
	QVC INC	1,325,000.00	1,372,898.75
	RADIAN GROUP INC	430,000.00	453,650.00
	RANGE RESOURCES CORP	362,000.00	378,290.00
	REYNOLDS GRP ISS/REYNOLD	335,000.00	343,375.00
	ROCKPOINT GAS STORAGE CA	1,269,000.00	1,256,310.00
	ROYAL CARIBBEAN CRUISES LTD	172,000.00	187,480.00
	ROYAL CARIBBEAN CRUISES LTD	1,081,000.00	1,263,743.05
	RUBY PIPELINE LLC	181,090.91	179,264.81
	SABRA HEALTH CARE LP	811,000.00	904,196.32
	SCRIPPS ESCROW II INC	1,000,000.00	1,042,500.00
	SEG HLD LLC/SEG FIN CORP	1,790,000.00	1,888,450.00
	SELECT MEDICAL CORP	1,179,000.00	1,269,688.68
	SIGNATURE AVIATION US	643,000.00	647,275.95
	SINCLAIR TELEVISION GROU	205,000.00	209,335.75
	SINCLAIR TELEVISION GROU	346,000.00	354,037.58
	SONIC AUTOMOTIVE INC	212,000.00	223,395.00
	SOUTHWESTERN ENERGY CO	580,000.00	629,300.00
	SPEEDWAY MOT/SPEEDWAY FD	874,000.00	865,260.00
	SPIRIT AEROSYSTEMS INC	347,000.00	372,157.50

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	SPRINT CAPITAL CORP	1,385,000.00	1,826,094.80
	SS&C TECHNOLOGIES INC	1,016,000.00	1,085,108.32
	STANDARD INDUSTRIES INC	203,000.00	212,135.00
	STANDARD INDUSTRIES INC	634,000.00	637,170.00
	STAPLES INC	915,000.00	955,507.05
	STERICYCLE INC	137,000.00	140,767.50
	SUMMIT MATERIALS LLC/FIN	665,000.00	698,250.00
	SUNOCO LP/FINANCE CORP	879,000.00	934,394.58
	SUNOCO LP/FINANCE CORP	339,000.00	352,560.00
	SUPERIOR PLUS/GEN PRTNR	409,000.00	437,118.75
	SURGERY CENTER HOLDINGS	913,000.00	928,977.50
	TALEN ENERGY SUPPLY LLC	1,710,000.00	1,842,525.00
	TALLGRASS NRG PRTNR/FIN	423,000.00	430,402.50
	TALLGRASS NRG PRTNR/FIN	253,000.00	258,376.25
	TALLGRASS NRG PRTNR/FIN	1,868,000.00	1,922,265.40
	TAYLOR MORR COMM/HLDGS	1,083,000.00	1,162,871.25
	TEGNA INC	326,000.00	333,335.00
	TEGNA INC	721,000.00	761,677.02
	TELECOM ITALIA CAPITAL	865,000.00	1,063,950.00
	TELECOM ITALIA CAPITAL	353,000.00	429,985.77
	TENET HEALTHCARE CORP	238,000.00	252,280.00
	TENET HEALTHCARE CORP	641,000.00	700,292.50
	TENET HEALTHCARE CORP	958,000.00	998,216.84
	TEVA PHARMACEUTICALS NE	368,000.00	353,743.68
	TEVA PHARMACEUTICALS NE	198,000.00	223,987.50
	TOWNSQUARE MEDIA INC	1,500,000.00	1,570,995.00
	TRANSDIGM INC	144,000.00	147,960.00
	TRANSDIGM INC	405,000.00	419,175.00
	TRANSDIGM INC	768,000.00	817,920.00
	TRANSDIGM INC	144,000.00	159,163.20
	TRI POINTE GROUP INC	228,000.00	257,412.00
	UNIT CORP	38,887.23	369,428.68
	UNITED RENTALS NORTH AM	538,000.00	566,245.00
	UNIVISION COMMUNICATIONS	263,000.00	264,972.50
	US FOODS INC	649,000.00	693,618.75
	VICI PROPERTIES / NOTE	519,000.00	538,280.85
	VICI PROPERTIES / NOTE	168,000.00	171,780.00
	VIRGIN MEDIA FINANCE PLC	294,000.00	305,025.00
	VIRGIN MEDIA SECURED FIN	200,000.00	216,750.00
	WESCO DISTRIBUTION INC	700,000.00	796,103.00
	WYNDHAM HOTELS & RESORTS INC	866,000.00	899,817.30
	XEROX CORPORATION	1,047,000.00	1,054,852.50
	XEROX HOLDINGS CORP	955,000.00	1,016,377.85
	XPO LOGISTICS INC	492,000.00	529,460.88
	YUM! BRANDS INC	309,000.00	338,818.50
	ZAYO GROUP HOLDINGS INC	515,000.00	516,287.50
	ZIGGO BOND CO BV	480,000.00	506,544.00

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<b>TOTAL TS High Yield</b>		<b>184,020,373.02</b>	<b>193,046,350.62</b>