

## TS Credit Opportunities II

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Credit Opportunities</b>			
	1011778 BC / NEW RED FIN	271,000.00	276,420.00
	1011778 BC / NEW RED FIN	275,000.00	270,187.50
	AADVANTAGE LOYALTY IP	505,000.00	522,402.30
	ABC SUPPLY CO INC	1,500,000.00	1,534,845.00
	ABC SUPPLY CO INC	832,000.00	829,920.00
	ACRISURE LLC / FIN INC	1,182,000.00	1,149,495.00
	ADIANT US LLC	393,025.00	392,616.25
	ADVANCED DRAINAGE SYSTEMS INC	220,000.00	227,425.00
	AHEAD DB HOLDINGS LLC	1,722,000.00	1,709,085.00
	AI AQUA MERGER SUB INC	527,191.56	527,565.87
	AI AQUA MERGER SUB INC	65,898.94	65,945.73
	AI CONVOY LUXEM	706,480.11	707,031.16
	AIMCO	1,000,000.00	992,770.00
	AIMCO	575,000.00	527,421.63
	AIR METHODS CORP	1,992,000.00	1,705,650.00
	AKUMIN ESCROW INC	854,000.00	800,625.00
	ALIXPARTNERS LLP	992,500.00	987,894.80
	ALLEGIANTRAVEL CO	2,571.00	480,879.84
	ALLISON TRANSMISSION INC	665,000.00	692,597.53
	ALTICE FINANCING SA	2,558,000.00	2,496,326.62
	ALTICE FRANCE SA	979,957.44	970,402.85
	AMENTUM GOVERNMENT SERVI	526,975.00	518,084.93
	AMERICAN AIRLINES/AADVAN	239,000.00	255,154.01
	AMERIFORGE GROUP INC	97,700.02	43,965.01
	ANTERO RESOURCES CORP	70,000.00	1,225,000.00
	ANTERO RESOURCES CORP	517,000.00	573,870.00
	APACHE CORP	2,471,000.00	2,792,230.00
	ARAMARK SERVICES INC	596,904.00	588,881.61
	ARDAGH PKG FIN/HLDGS USA	211,000.00	215,747.49
	ARDAGH PKG FIN/HLDGS USA	343,000.00	354,147.50
	ARTERA SERVICES LLC	2,225,332.00	2,354,256.61
	ARUBA INVESTMENT HOLDING	302,239.59	302,744.33
	ASBURY AUTOMOTIVE GROUP INC	565,000.00	576,300.00
	ASBURY AUTOMOTIVE GROUP INC	340,000.00	346,375.00
	ASCENT RESOURCES/ARU FIN	190,000.00	192,612.50
	ASCENT RESOURCES/ARU FIN	1,171,000.00	1,563,285.00
	ASCENT RESOURCES/ARU FIN	131,000.00	136,567.50
	ASCENT RESOURCES/ARU FIN	105,000.00	101,029.95
	ASHTON WOODS USA/FINANCE	653,000.00	688,915.00
	ASHTON WOODS USA/FINANCE	1,291,000.00	1,274,862.50
	ATKINS NUTRITIONALS HLDS	312,681.16	314,732.35
	AUTOKINITON US HOLDINGS	369,184.94	369,491.36
	AVANTOR FUNDING INC	679,871.06	679,021.22
	AVAYA INC	1,850,000.00	1,961,000.00
	AXALTA COATING SYSTEMS US H	385,959.88	385,477.43
	BABSON CLO LTD	1,000,000.00	936,283.00

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	BAIN CAPITAL CREDIT CLO LIMIT	1,000,000.00	978,359.00
	BAIN CAPITAL CREDIT CLO LIMIT	250,000.00	250,170.00
	BAIN CAPITAL CREDIT CLO LIMIT	620,000.00	491,413.24
	BATH & BODY WORKS INC	208,000.00	258,440.00
	BATH & BODY WORKS INC	300,000.00	370,500.00
	BATH & BODY WORKS INC	28,000.00	32,200.00
	BATH & BODY WORKS INC	92,000.00	104,727.28
	BATH & BODY WORKS INC	405,000.00	458,662.50
	BAUSCH HEALTH AMERICAS	792,782.00	788,619.89
	BAUSCH HEALTH AMERICAS	808,257.51	803,036.16
	BAUSCH HEALTH COS INC	100,000.00	92,000.00
	BAUSCH HEALTH COS INC	100,000.00	88,000.00
	BAUSCH HEALTH COS INC	324,000.00	330,471.90
	BAUSCH HEALTH COS INC	385,000.00	405,474.30
	BCPE ULYSSES INTERMEDIAT	550,000.00	543,125.00
	BELLIS ACQUISITION CO PL	325,000.00	365,387.34
	BELLIS ACQUISITION CO PL	357,000.00	464,552.60
	BELO CORP	500,000.00	583,750.00
	BELO CORP	72,000.00	82,800.00
	BELRON FINANCE US LLC	582,000.00	578,118.06
	BLUE RACER MID LLC/FINAN	1,744,000.00	1,848,640.00
	BOYD GAMING CORP	124,000.00	132,868.48
	BOYD GAMING CORP	250,000.00	255,000.00
	BOYD GAMING CORP	610,705.00	609,941.62
	BRAND INDUSTRIAL SERVICE	250,000.00	249,767.50
	BRIGHTVIEW LANDSCAPES	983,731.90	977,996.75
	BROOKFIELD PPTY REIT INC	215,000.00	222,525.00
	BROOKFIELD PPTY REIT INC	1,893,000.00	1,857,165.51
	BWX TECHNOLOGIES INC	758,000.00	769,370.00
	BWX TECHNOLOGIES INC	1,609,000.00	1,629,112.50
	CAB	710,000.00	800,712.40
	CABLE ONE INC	606,950.00	606,446.23
	CAESARS ENTERTAINMENT INC	1,045,000.00	1,044,999.99
	CAESARS ENTERTAINMENT INC	150,000.00	165,992.25
	CAESARS RESORT COLLECTIO	982,155.40	976,016.93
	CAESARS RESORT COLLECTIO	834,437.50	834,228.89
	CALPINE CORP	2,399,000.00	2,482,965.00
	CARGO AIRCRAFT MANAGEMEN	1,707,000.00	1,737,248.04
	CARLYLE GLOBAL MARKET STRATEGI	1,000,000.00	1,000,000.00
	CARLYLE GLOBAL MARKET STRATEGI	1,000,000.00	999,859.00
	CATALENT PHARMA SOLUTION	1,210,000.00	1,193,544.00
	CCO HLDGS LLC/CAP CORP	460,000.00	473,800.00
	CCO HLDGS LLC/CAP CORP	634,000.00	648,702.46
	CCO HLDGS LLC/CAP CORP	675,000.00	680,926.50
	CEDAR FUNDING LTD	500,000.00	492,795.00
	CENTURY COMMUNITIES INC	179,000.00	188,845.00
	CENTURY COMMUNITIES INC	372,000.00	374,790.00

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	CERIDIAN HCM HOLDING INC	566,146.65	559,426.49
	CHANGE HEALTHCARE HOLDINGS	807,906.61	806,985.60
	CHARTER COMMUNICATIONS OPER	364,727.65	361,022.01
	CHEMOURS CO/THE	817,000.00	853,765.00
	CHEMOURS CO/THE	1,810,000.00	1,795,972.50
	CHENIERE ENERGY PARTNERS LP	470,000.00	498,200.00
	CHENIERE ENERGY PARTNERS LP	239,000.00	250,950.00
	CHENIERE ENERGY PARTNERS LP	267,000.00	269,670.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	64.00	3,840.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	-64.00	-1,920.00
	CHOBANI LLC/FINANCE CORP	226,000.00	232,470.38
	CHOBANI LLC/FINANCE CORP	470,000.00	482,903.85
	CHROME HOLDCO	200,000.00	227,700.00
	CIFC FUNDING LTD	1,000,000.00	992,220.00
	CIFC FUNDING LTD	1,500,000.00	695,950.50
	CIFC FUNDING LTD	500,000.00	460,708.50
	CIFC FUNDING LTD	1,000,000.00	997,375.00
	CITGO HOLDING INC	1,722,000.00	1,730,610.00
	CIVITAS RESOURCES INC	11,611.00	568,590.67
	CLARIOS GLOBAL LP	125,000.00	130,937.50
	CLARIOS GLOBAL LP	591,645.53	587,651.92
	CLARIOS GLOBAL LP/US FIN	364,000.00	380,835.00
	CLEAN HARBORS INC	594,000.00	611,820.00
	COINBASE GLOBAL INC	1,447,000.00	1,351,136.25
	COINBASE GLOBAL INC	627,000.00	576,840.00
	COMMSCOPE INC	1,904,000.00	1,955,103.36
	COMMSCOPE INC	310,000.00	319,300.00
	CONSOLIDATED COMMUNICATI	1,335,000.00	1,401,750.00
	CONSOLIDATED COMMUNICATI	87,000.00	87,870.00
	CONSTELLIUM SE	163,000.00	171,399.39
	CONSTELLIUM SE	996,000.00	979,959.42
	CORNERSTONE BUILDING BRANDS INC	456,624.92	454,912.58
	CP ATLAS BUYER INC	2,028,676.00	2,018,532.62
	CP ATLAS BUYER INC	441,691.63	439,262.33
	CROWN AMER/CAP CORP VI	31,000.00	31,775.00
	CROWNROCK LP/CROWNROCK F	446,000.00	456,035.00
	CSC HOLDINGS LLC	890,000.00	886,662.50
	CSC HOLDINGS LLC	430,000.00	406,887.50
	CSC HOLDINGS LLC	300,000.00	280,875.00
	CSC HOLDINGS LLC	225,000.00	222,187.50
	CSC HOLDINGS LLC	487,646.91	479,722.65
	CULLINAN HOLDCO	320,000.00	368,491.46
	CUMULUS MEDIA NEW HLDGS	312,000.00	323,700.00
	DANA INC	147,000.00	154,158.17
	DANA INC	326,000.00	346,375.00
	DANA INC	148,000.00	150,035.00

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	DEERFIELD DAKOTA HOLDING	591,246.86	591,524.74
	DELTA 2 LUX SARL	850,950.72	849,529.63
	DELTA AIR LINES INC	12,500.00	488,500.00
	DELTA TOPCO INC	262,500.00	263,565.75
	DIAMOND SPORTS GR/DIAMON	575,000.00	287,500.00
	DIAMOND SPORTS GR/DIAMON	1,000,000.00	280,000.00
	DIEBOLD NIXDORF INC	241,000.00	259,494.34
	DIGICEL GROUP LTD	133,000.00	1.33
	DKT FINANCE APS	250,000.00	288,029.11
	DREYFUS GOVERNMENT CASH MANAGE	9,753,797.45	9,753,797.45
	DRYDEN SENIOR LOAN FUND	250,000.00	237,075.50
	DRYDEN SENIOR LOAN FUND	250,000.00	242,455.50
	DRYDEN SENIOR LOAN FUND	1,000,000.00	993,924.00
	DRYDEN SENIOR LOAN FUND	250,000.00	214,255.25
	DUN & BRADSTREET CORP	990,549.16	985,953.01
	EG FINCO LTD	350,000.00	399,371.57
	EG GLOBAL FINANCE PLC	185,000.00	187,312.50
	EG GLOBAL FINANCE PLC	385,455.00	399,427.74
	ELANCO ANIMAL HEALTH INC	756,672.09	746,033.28
	ELASTIC NV	1,777,000.00	1,758,128.26
	ELMWOOD CLO VIII LTD	250,000.00	245,842.25
	EMERGENT BIOSOLUTIONS INC	326,000.00	312,885.02
	ENTERPRISE DEVELOP AUTH	387,887.50	387,080.69
	ENVIVA PARTNERS LP/FIN C	489,000.00	504,892.50
	EPICOR SOFTWARE CORP	379,585.39	379,061.56
	EQM MIDSTREAM PARTNERS L	1,140,000.00	1,385,100.00
	ERESEARCHTECHNOLOGY INC	843,792.21	845,901.69
	EVERARC ESCROW SARL	706,000.00	706,522.44
	EW SCRIPPS CO/THE	622,472.00	620,623.26
	EW SCRIPPS CO/THE	146,998.11	146,793.78
	EXTERRAN NRG SOLUTIONS/F	777,000.00	722,610.00
	EXTERRAN PARTNERS/EXLP	1,626,000.00	1,695,462.72
	EYECARE PARTNERS LLC	713,385.31	708,705.51
	FILLMORE PARK CLO LTD.	500,000.00	485,550.00
	FIRST QUANTUM MINERALS LTD	330,000.00	334,125.00
	FLNG LIQUEFACTION 2 LLC	1,316,000.00	1,302,432.04
	FORD MOTOR CO	75,000.00	91,695.00
	FORD MOTOR CREDIT CO LLC	55,000.00	59,812.50
	FORD MOTOR CREDIT CO LLC	256,000.00	276,321.28
	FORD MOTOR CREDIT CO LLC	11,000.00	11,409.64
	FORD MOTOR CREDIT CO LLC	227,000.00	238,842.59
	FREEPORT-MCMORAN INC	63,000.00	79,196.67
	FREEPORT-MCMORAN INC	397,000.00	483,347.50
	FREEPORT-MCMORAN INC	300,000.00	312,000.00
	FREEPORT-MCMORAN INC	129,000.00	135,288.75
	FREEPORT-MCMORAN INC	617,000.00	661,732.50
	FRONERI LUX FINCO SARL	700,000.00	779,401.16

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	FRONERI US INC	640,250.00	631,158.45
	GAINWELL ACQUISITION COR	688,645.50	689,678.46
	GFL ENVIRONMENTAL INC	97,000.00	100,880.00
	GFL ENVIRONMENTAL INC	142,000.00	143,420.00
	GFL ENVIRONMENTAL INC	958,000.00	943,630.00
	GFL ENVIRONMENTAL INC	480,271.00	475,768.46
	GLOBAL MEDICAL RESPONSE	1,824,000.00	1,842,240.00
	GO DADDY OPCO/FINCO	1,571,000.00	1,558,377.02
	GO DADDY OPERATING CO LLC	387,625.00	384,934.88
	GRAB HOLDINGS INC	410,045.13	410,557.69
	GRAY ESCROW II INC	218,000.00	224,267.50
	GRAY TELEVISION INC	1,114,000.00	1,107,037.50
	GRAY TELEVISION INC	1,007,626.78	998,910.81
	GREAT WST PTRLM/GRT FNCE	1,074,000.00	1,127,700.00
	GULF FINANCE LLC	1,539,674.08	1,433,821.49
	H&E EQUIPMENT SERVICES INC	1,764,000.00	1,750,770.00
	HANESBRANDS INC	1,733,000.00	1,814,693.62
	HAT HOLDINGS I LLC/HAT	720,000.00	748,800.00
	HAT HOLDINGS I LLC/HAT	875,000.00	872,812.50
	HAWAIIAN BRAND INTELLECT	201,313.00	210,623.73
	HAYWARD INDUSTRIES INC	547,250.00	544,398.83
	HCA INC	244,000.00	285,111.56
	HIGHTOWER HOLDING LLC	804,042.33	802,032.22
	HOUGHTON MIFFLIN HARCOUR	400,000.00	418,000.00
	HUB INTERNATIONAL LTD	950,525.00	938,862.06
	HYLAND SOFTWARE INC	1,421,641.06	1,425,905.98
	HYLAND SOFTWARE INC	470,800.00	473,742.50
	ICG US CLO LTD	1,000,000.00	794,794.00
	II-VI INC	710,000.00	724,796.40
	INVESCO CLO LTD	750,000.00	581,445.00
	INVESCO SENIOR LOAN ETF	-100,000.00	-2,210,000.00
	IRB HOLDING CORP	480,150.00	479,698.66
	IRON MOUNTAIN INC	531,000.00	552,240.00
	IRON MOUNTAIN INC	390,000.00	403,642.20
	IRON MOUNTAIN INC	1,105,000.00	1,164,472.76
	ITT HOLDINGS LLC	2,373,000.00	2,349,270.00
	IVANTI SOFTWARE INC	87,340.00	86,812.47
	IVANTI SOFTWARE INC	439,790.00	439,926.33
	JBS USA/FOOD/FINANCE	663,000.00	721,012.51
	KORN FERRY	1,095,000.00	1,127,850.00
	KRATON POLYMERS LLC/CAP	753,000.00	779,437.83
	LADDER CAP FIN LLLP/CORP	197,000.00	198,970.00
	LADDER CAP FIN LLLP/CORP	920,000.00	926,007.60
	LADDER CAP FIN LLLP/CORP	963,000.00	987,075.00
	LBM ACQUISITION LLC	1,240,000.00	1,226,050.00
	LBM ACQUISITION LLC	575,069.65	569,410.96
	LCM INVESTMENTS HOLDINGS	1,259,000.00	1,293,849.12

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	LD HOLDINGS GROUP LLC	403,000.00	397,619.95
	LD HOLDINGS GROUP LLC	538,000.00	507,065.00
	LEGACY LIFEPOINT HEALTH	894,000.00	900,705.00
	LIFEPOINT HEALTH INC	506,000.00	503,470.00
	LITHIA MOTORS INC	1,363,000.00	1,455,002.50
	LITHIA MOTORS INC	320,000.00	326,688.00
	LIVE NATION ENTERTAINMENT INC	217,000.00	219,170.00
	LIVE NATION ENTERTAINMENT INC	204,000.00	210,630.00
	LIVE NATION ENTERTAINMENT INC	124,000.00	127,410.00
	LORCA FINCO PLC	845,000.00	962,032.50
	LPL HOLDINGS INC	374,000.00	387,090.00
	LPL HOLDINGS INC	479,000.00	489,777.50
	LS GROUP OPCO ACQUISITIO	297,000.00	296,132.76
	LUMEN TECHNOLOGIES INC	565,000.00	587,955.95
	LUMEN TECHNOLOGIES INC	214,000.00	217,113.70
	MADISON PARK FUNDING LTD	540,000.00	540,573.48
	MADISON PARK FUNDING LTD	300,000.00	79,500.00
	MADISON PARK FUNDING LTD	250,000.00	196,683.25
	MADISON PARK FUNDING LTD	1,000,000.00	740,133.00
	MADISON PARK FUNDING LTD	500,000.00	495,670.50
	MADISON PARK FUNDING LTD	500,000.00	357,271.50
	MADISON PARK FUNDING LTD	1,000,000.00	1,000,000.00
	MADISON PARK XLIV	340,000.00	235,934.50
	MAGNETITE CLO LTD	1,000,000.00	995,171.00
	MAUSER PACKAGING SOLUT	2,305,000.00	2,310,843.18
	MAUSER PACKAGING SOLUT	200,194.50	197,333.72
	MED PARENTCO LP	1,457,967.94	1,453,710.68
	MERITAGE HOMES CORP	622,000.00	653,100.00
	MH SUB I LLC	468,319.35	468,806.41
	MIDCAP FINANCIAL	692,000.00	721,410.00
	MIDCAP FINANCIAL	657,441.00	659,153.63
	MILEAGE PLUS HOLDINGS IN	629,157.29	662,584.42
	MOBILUX FINANCE	300,000.00	339,415.31
	MOLINA HEALTHCARE INC	756,000.00	778,680.00
	MOZART BORROWER LP	811,493.15	811,136.09
	MOZART DEBT MERGER SUB	413,000.00	411,542.11
	MOZART DEBT MERGER SUB	764,000.00	774,420.96
	NAI ENTER HOLDINGS LLC	412,000.00	403,760.00
	NATIONSTAR MTG HLD INC	435,000.00	443,700.00
	NEP GROUP INC	513,240.52	502,046.74
	NETFLIX INC	128,000.00	145,920.00
	NETFLIX INC	116,000.00	135,285.00
	NEW FORTRESS ENERGY INC	2,237,000.00	2,220,222.50
	NEXSTAR MEDIA INC	1,516,000.00	1,544,425.00
	NEXSTAR MEDIA INC	105,000.00	109,725.00
	NEXSTAR MEDIA INC	500,393.10	498,956.97
	NFP CORP	326,000.00	326,815.00

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	NFP CORP	461,000.00	465,610.00
	NFP CORP	661,575.14	650,103.42
	NGL ENRGY OP/FIN CORP	65,000.00	67,034.50
	NGL ENRGY PART LP/FIN CO	873,000.00	859,905.00
	NGL ENRGY PART LP/FIN CO	362,000.00	309,510.00
	NRG ENERGY INC	88,000.00	91,479.08
	NRG ENERGY INC	1,492,000.00	1,454,700.00
	NRG ENERGY INC	160,000.00	156,800.00
	OAK HILL CREDIT PARTNERS	825,000.00	825,235.95
	OAKTREE CLO LTD	500,000.00	259,864.00
	OAKTREE CLO LTD	250,000.00	238,861.25
	OCCIDENTAL PETROLEUM CORP	32,000.00	927,680.00
	OCCIDENTAL PETROLEUM CORP	-2,000,000.00	-2,050,000.00
	OCCIDENTAL PETROLEUM CORP	85,000.00	99,237.50
	OCI NV	200,000.00	207,500.00
	OCKENFELS GROUP GMBH & C	457,700.00	455,983.63
	OCTAGON LOAN FUNDING LTD	250,000.00	246,128.00
	OHA LOAN FUNDING LTD	350,000.00	270,795.70
	OI EUROPEAN GROUP BV	1,631,000.00	1,652,985.88
	ONEMAIN FINANCE CORP	1,690,000.00	1,661,912.20
	ONEMAIN FINANCE CORP	392,000.00	384,160.00
	OPEN TEXT CORP	330,000.00	336,352.50
	OPTION CARE HEALTH INC	553,000.00	554,382.50
	ORGANON & CO	901,495.83	901,685.14
	OWENS-BROCKWAY	67,000.00	70,685.00
	OWENS-BROCKWAY	529,000.00	546,192.50
	OZLM LTD	500,000.00	252,633.50
	PACKAGING COORDINATORS	377,150.00	376,836.97
	PAYSAFE FIN PLC/PAYSAFE	715,000.00	663,162.50
	PENINSULA PACIFIC ENTERT	1,797,000.00	1,940,760.00
	PES HOLDINGS LLC	852,144.82	34,085.79
	PICARD BONDCO	429,000.00	490,858.58
	PROOFPOINT INC	910,000.00	905,522.80
	PTC INC	908,000.00	923,890.00
	RITCHIE BROS HLDGS INC	574,000.00	599,112.50
	ROCKCLIFF ENERGY II LLC	660,426.00	680,238.78
	ROCKLAND PARK CLO LTD	750,000.00	622,362.75
	ROCKLAND PARK CLO LTD	750,000.00	3,834.00
	ROCKLAND PARK CLO LTD	750,000.00	8,947.50
	RR LTD	500,000.00	513,117.50
	SALLY HOLDINGS/SALLY CAP	-500,000.00	-511,250.00
	SCIENCE APPLICATIONS INTERNATIONAL CORP	1,787,000.00	1,831,675.00
	SCIH SALT HOLDINGS INC	1,335,000.00	1,248,225.00
	SCRIPPS ESCROW II INC	853,000.00	851,933.75
	SEAGATE HDD CAYMAN	746,000.00	725,947.52
	SEAGATE HDD CAYMAN	440,000.00	429,490.60
	SEDGWICK CMS INC	1,137,893.38	1,128,175.77

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	SENSATA TECH INC	474,000.00	497,700.00
	SENSATA TECH INC	723,000.00	721,192.50
	SIGNAL PEAK CLO LLC	250,000.00	247,873.50
	SIMMONS FOOD INC/SIMMONS	1,837,000.00	1,809,445.00
	SIRIUS XM RADIO INC	20,000.00	20,786.80
	SIRIUS XM RADIO INC	240,000.00	258,600.00
	SIRIUS XM RADIO INC	934,000.00	934,000.01
	SIRIUS XM RADIO INC	1,197,000.00	1,203,691.23
	SIX FLAGS ENTERTAINMENT CORP	841,000.00	849,410.00
	SIX FLAGS THEME PARKS	115,000.00	122,813.39
	SKYMILES IP LTD	635,000.00	670,718.75
	SONIC AUTOMOTIVE INC	551,000.00	556,234.50
	SONIC AUTOMOTIVE INC	773,000.00	780,498.10
	SOTERA HEALTH HLDGS LLC	490,909.09	488,606.73
	SOUTHWESTERN ENERGY CO	1,020,000.00	1,073,774.40
	SPECIALTY BUILDING PRODU	1,542,000.00	1,616,123.94
	SPIRIT LOYALTY KY LTD/IP	177,000.00	195,048.69
	SRS DISTRIBUTION INC	1,260,000.00	1,264,725.00
	SRS DISTRIBUTION INC	364,000.00	367,640.00
	SRS DISTRIBUTION INC	610,000.00	613,050.00
	SRS DISTRIBUTION INC	558,600.00	556,818.07
	SS&C TECHNOLOGIES INC	500,000.00	522,500.00
	SS&C TECHNOLOGIES INC	232,226.77	229,565.45
	SS&C TECHNOLOGIES INC	188,514.99	186,230.19
	SS&C TECHNOLOGIES INC	733,693.21	724,800.85
	STATION CASINOS LLC	401,492.46	397,750.55
	STEELE CREEK CLO LTD	500,000.00	488,717.50
	SUBURBAN PROPANE PARTNRS	100,000.00	101,125.00
	SUMMIT MATERIALS LLC	873,600.00	872,944.80
	SUMMIT MID HLDS LLC / FI	536,000.00	485,080.00
	SUMMIT MID HLDS LLC / FI	668,000.00	696,009.24
	SUNSHINE LUXEMBOURG VII	982,575.00	985,650.46
	SURGERY CENTER HOLDINGS	708,750.20	707,864.26
	SYNAPTICS INC	786,000.00	797,790.00
	SYNEOS HEALTH INC	990,000.00	977,625.00
	TALLGRASS NRG PRTNR/FIN	924,000.00	925,912.68
	TALLGRASS NRG PRTNR/FIN	645,000.00	638,269.43
	TCI-FLATIRON CLO LTD	250,000.00	247,574.50
	TEAM HEALTH HOLDINGS INC	1,558,000.00	1,466,467.50
	TEGNA INC	491,000.00	496,297.89
	TELENET FINANCE LUX NOTE	1,000,000.00	1,030,000.00
	TELENET FINANCING USD LLC	370,000.00	363,062.50
	TELESAT CANADA/TELESAT L	1,345,000.00	1,043,720.00
	TELESAT CANADA/TELESAT L	1,104,000.00	1,036,766.40
	TEMPO ACQUISITION LLC	963,255.95	964,161.41
	THOMPSON PARK CLO LTD	500,000.00	496,867.50
	TK ELEVATOR US NEWCO INC	715,982.70	715,882.46



## TS Credit Opportunities II

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	TRANS UNION LLC	405,698.40	401,641.41
	TRANSDIGM INC	653,000.00	678,711.88
	TRANSDIGM INC	129,000.00	136,095.00
	TRANSDIGM INC	850,305.85	837,874.38
	TRAVERSE MIDSTREAM PARTN	268,867.82	267,356.78
	TRIDENT TPI HOLDINGS INC	295,000.00	308,275.00
	TRONOX FINANCE LLC	452,463.72	448,011.47
	TRONOX INC	1,590,000.00	1,588,012.50
	TUTOR PERINI CORP	28,087.00	347,436.19
	TUTOR PERINI CORP	1,789,000.00	1,802,918.42
	UFC HOLDINGS LLC	870,384.22	865,562.29
	UNIFRAX ESCROW ISS CORP	1,289,636.00	1,303,499.59
	UNIFRAX ESCROW ISS CORP	950,000.00	959,500.00
	UNITED AIRLINES INC	162,000.00	168,923.07
	UNITED AIRLINES INC	162,000.00	167,062.50
	UNITED AIRLINES INC	977,612.50	978,942.05
	UPC FINANCING PARTNERSHIP	715,000.00	712,168.60
	US FOODS INC	527,850.00	521,515.80
	US GLOBAL JETS ETF	43,000.00	906,870.00
	USI INC/NY	1,054,761.44	1,045,911.99
	VENATOR FIN SARL/VENATOR	215,000.00	234,350.00
	VENATOR FIN SARL/VENATOR	1,730,000.00	1,660,800.00
	VERISURE HOLDING AB	600,000.00	678,407.10
	VIASAT INC	366,000.00	367,830.00
	VIASAT INC	420,000.00	421,050.00
	VICI PROPERTIES / NOTE	46,000.00	48,954.35
	VICI PROPERTIES / NOTE	110,000.00	113,612.95
	VICI PROPERTIES / NOTE	201,000.00	212,557.50
	VIRGIN MEDIA BRISTOL LLC	480,000.00	479,476.80
	VIRGIN MEDIA FINANCE PLC	132,000.00	131,340.00
	VIRGIN MEDIA SECURED FIN	131,000.00	131,826.61
	VIRGIN MEDIA VEND FIN IV	910,000.00	916,865.95
	VISTRA CORP	1,500,000.00	1,519,335.00
	VISTRA CORP	1,350,000.00	1,390,500.00
	VISTRA CORP	268,000.00	286,843.36
	VISTRA CORP	1,000,000.00	1,037,820.00
	VMED O2 UK FINAN	400,000.00	392,000.00
	VOYA CLO LTD	1,000,000.00	980,933.00
	VOYA CLO LTD	850,000.00	835,186.20
	VOYA CLO LTD	250,000.00	245,000.00
	WELBILT INC	500,000.00	497,710.00
	WELLFLEET CLO LTD	280,000.00	203,708.12
	WELLFLEET CLO LTD	250,000.00	240,170.25
	WELLFLEET CLO LTD	250,000.00	167,802.50
	WESTERN MIDSTREAM OPERAT	1,550,000.00	1,832,875.00
	WHATABRANDS LLC	877,677.42	873,683.99
	WILLIAM MORRIS ENDEAVOR EN	390,856.81	381,964.82

## TS Credit Opportunities II

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	WILSONART LLC	1,500,545.17	1,499,299.72
	WOODFORD EXPRESS LLC	1,728,417.96	1,709,405.37
	WW INTERNATIONAL INC	-615,000.00	-588,708.75
<b>TOTAL TS Credit Opportunities</b>		<b>284,812,374.93</b>	<b>283,958,086.77</b>