

TS High Yield

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS High Yield			
	1011778 BC / NEW RED FIN	80,000.00	81,600.00
	1011778 BC / NEW RED FIN	580,000.00	569,850.00
	ABC SUPPLY CO INC	683,000.00	681,292.50
	ACCO BRANDS CORP	446,000.00	442,655.00
	ADAPTHEALTH LLC	592,000.00	592,000.03
	ADAPTHEALTH LLC	293,000.00	298,127.50
	AHP HEALTH PARTN	407,000.00	402,930.00
	ALCOA NEDERLAND HOLDING	184,000.00	198,030.00
	ALTICE FINANCING SA	483,000.00	471,354.87
	ALTICE FINANCING SA	666,000.00	659,340.00
	ALTICE FRANCE SA	514,000.00	501,381.30
	ALTICE FRANCE SA	446,000.00	439,310.00
	AMERICAN AIRLINES/AADVAN	766,000.00	817,773.94
	AMERICAN AXLE & MFG INC	781,000.00	766,082.90
	ANTERO RESOURCES CORP	510,000.00	566,100.00
	ANTERO RESOURCES CORP	627,000.00	670,263.00
	ARCONIC CORP	355,000.00	377,791.00
	ASBURY AUTOMOTIVE GROUP INC	373,000.00	387,062.10
	ASHTON WOODS USA/FINANCE	597,000.00	586,552.50
	AVANTOR FUNDING INC	607,000.00	613,622.37
	AVIS BUDGET CAR/FINANCE	328,000.00	340,300.00
	BATH & BODY WORKS INC	415,000.00	458,575.00
	BAUSCH HEALTH AMERICAS	464,000.00	487,200.00
	BAUSCH HEALTH COS INC	187,000.00	186,065.00
	BAUSCH HEALTH COS INC	373,000.00	327,773.75
	BAUSCH HEALTH COS INC	264,000.00	269,940.00
	BELO CORP	478,000.00	549,700.00
	BLUE RACER MID LLC/FINAN	1,026,000.00	1,056,780.00
	BLUE RACER MID LLC/FINAN	458,000.00	485,480.00
	BOOZ ALLEN HAMILTON INC	179,000.00	184,817.50
	BRISTOW GROUP INC	297,000.00	308,945.34
	BWX TECHNOLOGIES INC	306,000.00	310,590.00
	C&W SENIOR FINANCING DAC	337,000.00	350,480.00
	CAESARS ENTERTAINMENT INC	1,169,000.00	1,227,011.63
	CALIFORNIA RESOURCES CORP	587,000.00	609,822.56
	CALPINE CORP	425,000.00	439,875.00
	CALPINE CORP	236,000.00	236,000.00
	CANPACK SA/CANPACK US	697,000.00	680,446.25
	CARNIVAL CORP	532,000.00	607,924.38
	CARNIVAL CORP	84,000.00	88,053.00
	CARNIVAL CORP	829,000.00	824,855.00
	CARRIAGE SERVICES INC	449,000.00	446,755.00
	CARS.COM INC	434,000.00	462,210.00
	CIMPRESS PLC	1,382,000.00	1,435,552.50
	CIVITAS RESOURCES INC	694,000.00	700,801.20
	CLARIV SCI HLD CORP	1,095,000.00	1,111,967.03

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	CLEARWATER PAPER CORP	938,000.00	954,415.00
	CLEVELAND-CLIFFS INC	650,000.00	675,268.75
	CONNECT FINCO SARL/CONNE	836,000.00	878,845.00
	CONSENSUS CLOUD SOLUTIONS INC	918,000.00	959,310.00
	CQP HOLDCO LP/BIP-V CHIN	1,662,000.00	1,734,712.50
	CSC HOLDINGS LLC	720,000.00	717,300.00
	CSC HOLDINGS LLC	1,268,000.00	1,199,845.00
	CSC HOLDINGS LLC	1,212,000.00	1,134,735.00
	CTR PARTNERSHIP/CARETRST	450,000.00	459,000.00
	CVR ENERGY INC	467,000.00	455,325.00
	DANA INC	338,000.00	342,647.50
	DAVITA INC	466,000.00	477,067.50
	DAVITA INC	441,000.00	428,872.50
	DELTA AIR LINES INC	415,000.00	425,693.88
	DIAMOND SPORTS GR/DIAMON	315,000.00	157,500.00
	DIAMOND SPORTS GR/DIAMON	774,000.00	216,720.00
	DIRECTV FIN LLC/COINC	1,227,000.00	1,255,625.91
	DISH DBS CORP	370,000.00	375,698.00
	DIVERSIFIED HEALTHCARE TRUST	431,000.00	466,320.45
	DIVERSIFIED HEALTHCARE TRUST	85,000.00	87,034.05
	DIVERSIFIED HEALTHCARE TRUST	535,000.00	524,300.00
	DREYFUS GOVERNMENT CASH MANAGE	2,060,717.08	2,060,717.08
	DYCOM INDUSTRIES INC	748,000.00	762,025.00
	EDISON INTERNATIONAL	615,000.00	628,407.00
	FIRSTCASH INC	328,000.00	334,166.40
	FIRSTCASH INC	440,000.00	439,568.80
	FORD MOTOR CO	381,000.00	390,144.00
	FORTRESS TRANS & INFRAST	976,000.00	1,008,940.00
	FRONTIER COMMUNICATIONS	228,000.00	241,110.00
	GAP INC/THE	699,000.00	689,388.75
	GENESIS ENERGY LP/GENESI	1,277,000.00	1,264,230.00
	GENESIS ENERGY LP/GENESI	312,000.00	321,534.72
	GFL ENVIRONMENTAL INC	348,000.00	342,780.00
	GLOBAL PART/GLP FINANCE	147,000.00	152,512.50
	GLOBAL PART/GLP FINANCE	194,000.00	203,147.10
	GO DADDY OPCO/FINCO	351,000.00	348,179.72
	GOEASY LTD	121,000.00	123,117.50
	GRANITE US HOLDINGS CORP	599,000.00	651,412.50
	GRAY ESCROW II INC	842,000.00	866,207.50
	GROUP 1 AUTOMOTIVE INC	304,000.00	302,860.00
	H&E EQUIPMENT SERVICES INC	937,000.00	929,972.50
	HILCORP ENERGY I/HILCORP	534,000.00	561,367.50
	HILCORP ENERGY I/HILCORP	414,000.00	426,718.08
	HILTON DOMESTIC OPERATIN	372,000.00	370,043.28
	HLF FIN SARL LLC/HERBALI	400,000.00	392,480.00
	HOWARD HUGHES CORP/THE	325,000.00	328,250.00
	HOWMET AEROSPACE INC	86,000.00	101,695.00

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	HOWMET AEROSPACE INC	214,000.00	253,590.00
	HOWMET AEROSPACE INC	467,000.00	467,450.66
	HUDBAY MINERALS INC	356,000.00	377,360.00
	HUDBAY MINERALS INC	233,000.00	233,000.00
	ICAHN ENTERPRISES/FIN	611,000.00	627,802.50
	IMOLA MERGER CORP	1,165,000.00	1,193,676.48
	INDEPENDENCE ENERGY FIN	610,000.00	633,637.50
	INEOS QUATTRO FINANCE 2	275,000.00	276,003.75
	INTERNATIONAL GAME TECHNOLOGY PLC	445,000.00	498,400.00
	IRON MOUNTAIN INC	112,000.00	116,480.00
	IRON MOUNTAIN INC	301,000.00	311,528.98
	IRON MOUNTAIN INC	660,000.00	695,522.19
	IRON MOUNTAIN INC	132,000.00	133,411.08
	JANE STREET GRP/JSG FIN	807,000.00	815,070.00
	JB POINDEXTER & CO INC	692,000.00	724,053.44
	JBS FINANCE LUXEMBOURG	564,000.00	566,120.64
	JBS USA/FOOD/FINANCE	381,000.00	414,337.50
	JBS USA/FOOD/FINANCE	597,000.00	605,955.00
	KAISER ALUMINUM CORP	243,000.00	245,430.00
	KAISER ALUMINUM CORP	443,000.00	435,801.25
	KB HOME	617,000.00	640,137.50
	KONTOOR BRANDS INC	350,000.00	350,000.00
	LCPR SR SECURED FIN DAC	400,000.00	420,000.00
	LCPR SR SECURED FIN DAC	245,000.00	246,225.00
	LOGMEIN INC	1,032,000.00	1,044,384.00
	LUMEN TECHNOLOGIES INC	266,000.00	266,000.00
	MACY'S RETAIL HLDGS LLC	686,000.00	731,447.50
	MEDNAX INC	549,000.00	574,391.25
	MEG ENERGY CORP	326,000.00	347,163.92
	MERCER INTERNATIONAL INC	594,000.00	606,693.77
	MERITOR INC	159,000.00	165,757.50
	MERITOR INC	685,000.00	686,712.50
	MGIC INVESTMENT CORP	400,000.00	420,000.00
	MIDAS OPCO HOLDINGS LLC	673,000.00	688,983.75
	MODIVCARE INC	330,000.00	346,500.00
	MOLINA HEALTHCARE INC	692,000.00	696,325.00
	MOOG INC	606,000.00	610,545.00
	MOZART DEBT MERGER SUB	413,000.00	411,542.11
	MOZART DEBT MERGER SUB	412,000.00	417,619.68
	MSCI INC	389,000.00	397,752.50
	MURPHY OIL CORP	724,000.00	769,488.92
	NABORS INDUSTRIES INC	326,000.00	337,348.06
	NAVIENT CORP	692,000.00	737,845.00
	NCR CORP	299,000.00	312,455.00
	NCR CORP	264,000.00	273,292.80
	NESCO HOLDINGS II INC	266,000.00	274,645.00
	NEW ENTERPRISE STONE & L	250,000.00	267,500.01

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	NEW ENTERPRISE STONE & L	652,000.00	661,128.00
	NEXSTAR MEDIA INC	240,000.00	244,500.00
	NORTHWEST FIBER LLC/NORT	750,000.00	742,500.00
	NOVA CHEMICALS CORP	775,000.00	778,146.50
	NUSTAR LOGISTICS LP	1,072,000.00	1,133,640.00
	NUSTAR LOGISTICS LP	531,000.00	576,135.00
	OCCIDENTAL PETROLEUM CORP	366,000.00	366,000.00
	OCCIDENTAL PETROLEUM CORP	502,000.00	626,245.00
	OCCIDENTAL PETROLEUM CORP	438,000.00	520,054.92
	OCCIDENTAL PETROLEUM CORP	284,000.00	346,082.40
	OI EUROPEAN GROUP BV	221,000.00	223,979.08
	ONEMAIN FINANCE CORP	228,000.00	224,210.64
	ONEMAIN FINANCE CORP	315,000.00	308,700.00
	ONEMAIN FINANCE CORP	399,000.00	446,880.00
	OPEN TEXT CORP	560,000.00	570,780.00
	OPEN TEXT CORP	448,000.00	453,600.00
	OPTION CARE HEALTH INC	522,000.00	523,305.00
	OWENS-BROCKWAY	486,000.00	512,730.00
	PACTIV EVERGREEN GROUP	970,000.00	943,325.00
	PAPA JOHN'S INTERNATIONAL INC	864,000.00	859,680.00
	PARKLAND CORP	923,000.00	923,729.17
	PECF USS INTERMEDIATE HO	700,000.00	724,850.00
	PENNYMAC FINANCIAL SERVICES INC	273,000.00	280,507.50
	PENNYMAC FINANCIAL SERVICES INC	89,000.00	85,564.60
	PENNYMAC FINANCIAL SERVICES INC	414,000.00	418,140.00
	PERFORMANCE FOOD GROUP I	1,017,000.00	1,008,925.02
	PHOTO HOLDINGS MERGER SU	1,196,000.00	1,244,103.12
	POST HOLDINGS INC	314,000.00	319,809.00
	POST HOLDINGS INC	269,000.00	266,982.50
	PRECISION DRILLING CORP	756,000.00	770,530.32
	PRIME SECSRVC BRW/FINANC	741,000.00	795,589.47
	PRIME SECSRVC BRW/FINANC	461,000.00	444,625.28
	PRIMO WATER HOLDINGS INC	908,000.00	898,920.00
	QVC INC	448,000.00	460,320.00
	QVC INC	684,000.00	678,870.00
	RHP HOTEL PPTY/RHP FINAN	515,000.00	515,000.00
	ROCKETMTGE C0-ISSUER INC	661,000.00	670,915.00
	ROCKETMTGE C0-ISSUER INC	718,000.00	712,615.00
	ROCKIES EXPRESS PIPELINE	245,000.00	261,231.25
	ROCKPOINT GAS STORAGE CA	1,473,000.00	1,469,317.50
	ROYAL CARIBBEAN CRUISES LTD	172,000.00	199,090.00
	SCOTTS MIRACLE-GRO CO/THE	514,000.00	512,715.00
	SEASPAN CORP	479,000.00	483,790.00
	SEG HLD LLC/SEG FIN CORP	1,163,000.00	1,218,242.50
	SERVICE PROPERTIES TRUST	420,000.00	414,750.00
	SONIC AUTOMOTIVE INC	733,000.00	739,963.50
	SOUTHWESTERN ENERGY CO	788,000.00	879,605.00

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	SOUTHWESTERN ENERGY CO	101,000.00	106,324.72
	SPCM SA	313,000.00	309,300.34
	SPEEDWAY MOT/SPEEDWAY FD	568,000.00	579,360.00
	SPIRIT AEROSYSTEMS INC	226,000.00	237,017.50
	SPRINT CAPITAL CORP	408,000.00	516,120.00
	STANDARD INDUSTRIES INC	193,000.00	198,674.20
	STANDARD INDUSTRIES INC	412,000.00	396,875.48
	STATION CASINOS LLC	612,000.00	617,018.41
	STERICYCLE INC	232,000.00	228,520.00
	SWITCH LTD	200,000.00	204,500.00
	T-MOBILE USA INC	334,000.00	340,325.96
	TALEN ENERGY SUPPLY LLC	1,111,000.00	988,901.10
	TALLGRASS NRG PRTNR/FIN	165,000.00	163,556.25
	TALLGRASS NRG PRTNR/FIN	782,000.00	783,618.74
	TELECOM ITALIA CAPITAL	562,000.00	605,161.60
	TELECOM ITALIA CAPITAL	230,000.00	243,261.80
	TEMPUR SEALY INTERNATIONAL INC	485,000.00	485,916.65
	TENET HEALTHCARE CORP	444,000.00	450,877.56
	TENET HEALTHCARE CORP	730,000.00	739,256.40
	TERRAFORM POWER OPERATIN	584,000.00	618,572.80
	TEVA PHARMACEUTICALS NE	729,000.00	685,260.00
	TEVA PHARMACEUTICALS NE	452,000.00	447,480.00
	THOR INDUSTRIES INC	671,000.00	664,290.00
	TRANSDIGM INC	1,000,000.00	996,680.00
	TRONOX INC	596,000.00	595,255.00
	TURNING POINT BRANDS INC	1,374,000.00	1,377,435.00
	UNIT CORP	41,410.00	1,337,543.00
	UNITED AIRLINES INC	340,000.00	350,625.00
	US FOODS INC	298,000.00	300,980.00
	VERTIV GROUP CORP	745,000.00	752,450.00
	VIKING OCEAN CRUISES SHI	182,000.00	181,772.50
	VIRGIN MEDIA SECURED FIN	200,000.00	210,500.00
	VISTRA CORP	561,000.00	561,914.43
	VMED O2 UK FINAN	376,000.00	368,480.00
	WEATHERFORD INTL LTD	180,000.00	190,457.10
	WEATHERFORD INTL LTD	650,000.00	674,797.50
	WOLVERINE WORLD WIDE INC	250,000.00	243,067.50
	WW INTERNATIONAL INC	238,000.00	227,825.50
	ZIFF DAVIS INC	361,000.00	370,256.04
	ZIGGO BOND CO BV	650,000.00	653,250.00
TOTAL TS High Yield		120,508,127.08	123,607,437.21