

TS High Yield

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS High Yield			
	1011778 BC / NEW RED FIN	580,000.00	469,312.97
	ABC SUPPLY CO INC	683,000.00	558,318.35
	ACCO BRANDS CORP	446,000.00	367,950.00
	ADAPTHEALTH LLC	592,000.00	495,652.00
	ADAPTHEALTH LLC	293,000.00	249,427.97
	ADIANT GLOBAL HOLDINGS	617,000.00	574,414.66
	AHP HEALTH PARTN	407,000.00	317,968.75
	AIR CANADA	457,000.00	404,717.23
	ALBERTSONS COS/SAFEWAY	1,163,000.00	1,105,640.84
	ALLSTATE CORP/THE	580,000.00	545,200.00
	ALLY FINANCIAL INC	654,000.00	666,590.74
	ALTICE FINANCING SA	483,000.00	388,815.00
	ALTICE FINANCING SA	666,000.00	523,850.87
	ALTICE FRANCE HOLDING SA	540,000.00	411,750.00
	ALTICE FRANCE SA	514,000.00	385,368.00
	ALTICE FRANCE SA	446,000.00	340,088.38
	AMERICAN AXLE & MFG INC	862,000.00	777,696.38
	AMERICAN AXLE & MFG INC	79,000.00	73,767.31
	ARCONIC CORP	355,000.00	333,084.09
	ASHTEAD CAPITAL INC	201,000.00	155,274.28
	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC	311,000.00	275,558.32
	AVANTOR FUNDING INC	349,000.00	293,072.75
	AVIENT CORP	311,000.00	304,005.39
	BATH & BODY WORKS INC	415,000.00	385,389.75
	BEAZER HOMES USA INC	496,000.00	478,546.83
	BELLRING BRANDS INC	787,000.00	757,290.75
	BELO CORP	506,000.00	480,194.00
	BLUE RACER MID LLC/FINAN	1,026,000.00	993,137.22
	BLUE RACER MID LLC/FINAN	213,000.00	211,413.99
	BOMBARDIER INC	388,000.00	376,358.11
	BOOZ ALLEN HAMILTON INC	482,000.00	424,229.37
	BRISTOW GROUP INC	297,000.00	273,339.44
	BWX TECHNOLOGIES INC	486,000.00	436,792.50
	CALLON PETROLEUM CO	380,000.00	354,177.40
	CALLON PETROLEUM CO	161,000.00	147,315.00
	CALPINE CORP	331,000.00	295,552.75
	CANPACK SA/CANPACK US	578,000.00	506,432.07
	CANPACK SA/CANPACK US	697,000.00	549,180.92
	CARNIVAL CORP	532,000.00	502,740.00
	CARNIVAL CORP	829,000.00	552,430.64
	CARRIAGE SERVICES INC	449,000.00	356,359.36
	CARS.COM INC	434,000.00	385,604.06
	CASCADES INC/USA INC	296,000.00	258,938.71
	CBS OUT AMER CAP LLC/COR	455,000.00	377,527.15
	CCO HLDGS LLC/CAP CORP	749,000.00	600,784.14

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	CCO HLDGS LLC/CAP CORP	641,000.00	602,373.34
	CELANESE US HOLDINGS LLC	685,000.00	653,467.40
	CHS/COMMUNITY HEALTH SYS	339,000.00	255,618.59
	CIMPRESS PLC	1,382,000.00	955,376.60
	CIVITAS RESOURCES INC	830,000.00	758,832.25
	CLARIV SCI HLD CORP	587,000.00	499,155.45
	CLEARWATER PAPER CORP	938,000.00	825,453.76
	CLEVELAND-CLIFFS INC	650,000.00	573,944.24
	CNX RESOURCES CORP	549,000.00	526,211.01
	CONNECT FINCO SARL/CONNE	836,000.00	774,770.96
	CONSENSUS CLOUD SOLUTIONS INC	555,000.00	519,058.58
	COTY/HFC PRESTIGE/INT US	755,000.00	683,275.00
	COVANTA HOLDING CORP	293,000.00	240,046.11
	CQP HOLDCO LP/BIP-V CHIN	1,662,000.00	1,451,773.75
	CREDIT ACCEPTANCE CORP	317,000.00	297,910.12
	CRESCENT ENERGY FINANCE	610,000.00	574,827.40
	CSC HOLDINGS LLC	1,073,000.00	605,161.27
	CSC HOLDINGS LLC	1,268,000.00	700,640.37
	CSC HOLDINGS LLC	360,000.00	234,768.70
	CTR PARTNERSHIP/CARETRST	450,000.00	380,261.96
	CVR ENERGY INC	467,000.00	429,640.00
	DANA INC	423,000.00	340,777.26
	DCP MIDSTREAM OPERATING	1,078,000.00	1,051,610.56
	DELTA AIR LINES INC	415,000.00	344,956.03
	DEUTSCHE BANK AG	504,000.00	474,198.01
	DIRECTV FIN LLC/COINC	312,000.00	279,133.92
	DISH DBS CORP	574,000.00	463,906.80
	DISH DBS CORP	607,000.00	511,297.35
	DIVERSIFIED HEALTHCARE TRUST	535,000.00	304,281.25
	DPL INC	453,000.00	407,147.34
	DREYFUS GOVERNMENT CASH MANAGE	916,985.61	916,985.61
	DYCOM INDUSTRIES INC	748,000.00	651,054.99
	EARTHSTONE ENERGY HOL	625,000.00	596,917.87
	EDISON INTERNATIONAL	1,033,000.00	867,720.00
	EQM MIDSTREAM PARTNERS L	209,000.00	186,879.02
	FIRSTCASH INC	328,000.00	291,941.33
	FIRSTCASH INC	440,000.00	386,302.73
	FORD MOTOR CO	764,000.00	548,732.00
	FORD MOTOR CREDIT CO LLC	1,318,000.00	1,052,765.68
	FORD MOTOR CREDIT CO LLC	664,000.00	680,400.80
	FRONTIER COMMUNICATIONS	500,000.00	508,374.76
	GAP INC/THE	699,000.00	487,632.90
	GENESIS ENERGY LP/GENESI	1,024,000.00	988,154.43
	GFL ENVIRONMENTAL INC	348,000.00	305,948.55
	GO DADDY OPCO/FINCO	351,000.00	293,854.37
	GOTO GROUP INC	909,000.00	488,880.13
	GRANITE US HOLDINGS CORP	1,413,000.00	1,488,948.75

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	GRAY ESCROW II INC	1,175,000.00	846,763.75
	GRAY TELEVISION INC	330,000.00	292,640.70
	H&E EQUIPMENT SERVICES INC	937,000.00	798,127.23
	HERBALIFE/HLF FINANCING	300,000.00	266,697.00
	HILCORP ENERGY I/HILCORP	534,000.00	483,270.00
	HILCORP ENERGY I/HILCORP	414,000.00	368,487.57
	HILCORP ENERGY I/HILCORP	201,000.00	178,744.48
	HILTON DOMESTIC OPERATIN	372,000.00	297,897.60
	HLF FIN SARL LLC/HERBALI	400,000.00	275,508.00
	HOLLY NRG PRTRN/FIN CORP	268,000.00	263,307.83
	HOWARD HUGHES CORP/THE	325,000.00	262,947.38
	HOWMET AEROSPACE INC	86,000.00	83,504.80
	HOWMET AEROSPACE INC	214,000.00	216,675.00
	HOWMET AEROSPACE INC	467,000.00	396,950.00
	HUDBAY MINERALS INC	233,000.00	211,643.14
	ICAHN ENTERPRISES/FIN	611,000.00	559,431.60
	IMOLA MERGER CORP	1,165,000.00	1,010,720.76
	INTERNATIONAL GAME TECHNOLOGY PLC	445,000.00	441,662.50
	IRON MOUNTAIN INC	112,000.00	103,040.00
	IRON MOUNTAIN INC	674,000.00	587,862.80
	IRON MOUNTAIN INC	660,000.00	573,540.00
	IRON MOUNTAIN INC	132,000.00	108,496.08
	JANE STREET GRP/JSG FIN	807,000.00	694,020.00
	JB POINDEXTER & CO INC	692,000.00	667,780.00
	KAISER ALUMINUM CORP	243,000.00	212,048.06
	KAISER ALUMINUM CORP	443,000.00	356,061.25
	KB HOME	617,000.00	495,975.45
	KINETIK HOLDINGS LP	274,000.00	256,952.54
	LCPR SR SECURED FIN DAC	400,000.00	374,000.00
	LCPR SR SECURED FIN DAC	245,000.00	202,960.00
	MACY'S RETAIL HLDGS LLC	280,000.00	247,912.81
	MEDLINE BORROWER LP	413,000.00	332,415.44
	MEDLINE BORROWER LP	412,000.00	327,239.24
	MGIC INVESTMENT CORP	400,000.00	368,834.02
	MICHAELS COS INC/THE	94,000.00	75,625.88
	MICHAELS COS INC/THE	177,000.00	118,265.79
	MIDAS OPCO HOLDINGS LLC	1,543,000.00	1,272,326.94
	MINERAL RESOURCES LTD	705,000.00	720,876.60
	MIWD HLDCO II/MIWD FIN	346,000.00	275,467.93
	MODIVCARE INC	330,000.00	309,977.73
	MOLINA HEALTHCARE INC	432,000.00	358,749.79
	MOOG INC	606,000.00	560,550.00
	MURPHY OIL CORP	1,067,000.00	1,027,041.77
	NABORS INDUSTRIES INC	424,000.00	410,726.57
	NATIONAL RURAL UTIL COOP	559,000.00	518,472.50
	NAVIENT CORP	692,000.00	669,544.75
	NAVIENT CORP	430,000.00	412,760.29

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	NCR CORP	299,000.00	286,120.49
	NCR CORP	145,000.00	121,299.87
	NEW ENTERPRISE STONE & L	652,000.00	578,956.92
	NEWELL BRANDS INC	403,000.00	400,626.33
	NEXSTAR MEDIA INC	56,000.00	48,440.00
	NORTHWEST FIBER LLC/NORT	608,000.00	534,956.50
	NOVA CHEMICALS CORP	636,000.00	519,930.01
	NUSTAR LOGISTICS LP	572,000.00	534,799.31
	NUSTAR LOGISTICS LP	531,000.00	511,303.73
	OI EUROPEAN GROUP BV	221,000.00	193,529.70
	ONEMAIN FINANCE CORP	228,000.00	170,119.83
	ONEMAIN FINANCE CORP	315,000.00	250,494.30
	ONEMAIN FINANCE CORP	399,000.00	367,411.17
	OPEN TEXT CORP	560,000.00	480,552.80
	OPEN TEXT CORP	448,000.00	360,311.88
	OPTION CARE HEALTH INC	522,000.00	456,598.62
	OWENS-BROCKWAY	495,000.00	480,381.86
	PACTIV EVERGREEN GROUP	799,000.00	708,192.24
	PARKLAND CORP	923,000.00	770,141.82
	PEDIATRIX MEDICAL GROUP INC	795,000.00	690,830.35
	PENNYMAC FINANCIAL SERVICES INC	273,000.00	246,034.24
	PENNYMAC FINANCIAL SERVICES INC	414,000.00	328,308.16
	PHOTO HOLDINGS MERGER SU	345,000.00	198,968.90
	POST HOLDINGS INC	314,000.00	269,974.06
	PRECISION DRILLING CORP	611,000.00	568,845.12
	PRIME SECSRVC BRW/FINANC	1,035,000.00	993,215.04
	PRIMO WATER HOLDINGS INC	908,000.00	784,141.09
	QVC INC	448,000.00	316,606.08
	QVC INC	684,000.00	408,690.00
	RHP HOTEL PPTY/RHP FINAN	515,000.00	444,235.67
	ROCKETMTGE CO-ISSUER INC	661,000.00	504,523.44
	ROCKETMTGE CO-ISSUER INC	718,000.00	618,399.04
	ROCKIES EXPRESS PIPELINE	245,000.00	219,850.75
	ROYAL CARIBBEAN CRUISES LTD	172,000.00	146,369.56
	ROYAL CARIBBEAN CRUISES LTD	298,000.00	241,290.89
	ROYAL CARIBBEAN CRUISES LTD	970,000.00	972,425.00
	ROYAL CARIBBEAN CRUISES LTD	133,000.00	133,648.38
	SANDS CHINA LTD	500,000.00	469,246.00
	SANDS CHINA LTD	773,000.00	740,418.25
	SEASPAN CORP	479,000.00	362,986.20
	SINCLAIR TELEVISION GROU	619,000.00	504,863.89
	SONIC AUTOMOTIVE INC	706,000.00	565,299.75
	SPEEDWAY MOT/SPEEDWAY FD	733,000.00	650,435.80
	SPRINT CAPITAL CORP	408,000.00	424,314.82
	SS&C TECHNOLOGIES INC	291,000.00	273,112.72
	STANDARD INDUSTRIES INC	193,000.00	178,087.48
	STANDARD INDUSTRIES INC	412,000.00	310,558.75

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	STATION CASINOS LLC	612,000.00	490,930.05
	STERICYCLE INC	319,000.00	278,327.50
	TALLGRASS NRG PRTNR/FIN	165,000.00	146,328.60
	TALLGRASS NRG PRTNR/FIN	207,000.00	178,999.11
	TEGNA INC	472,000.00	447,833.60
	TELECOM ITALIA CAPITAL	201,000.00	164,436.09
	TELECOM ITALIA CAPITAL	230,000.00	173,811.00
	TEMPUR SEALY INTERNATIONAL INC	485,000.00	379,323.35
	TENET HEALTHCARE CORP	444,000.00	384,637.20
	TENET HEALTHCARE CORP	730,000.00	631,862.45
	TENET HEALTHCARE CORP	266,000.00	253,444.80
	TERRAFORM POWER OPERATIN	249,000.00	222,804.27
	TEVA PHARMACEUTICALS NE	729,000.00	637,510.50
	TEVA PHARMACEUTICALS NE	452,000.00	408,562.68
	THOR INDUSTRIES INC	671,000.00	526,965.39
	TK ELEVATOR US NEWCO INC	495,000.00	437,917.48
	TRANSDIGM INC	1,000,000.00	879,270.00
	TRONOX INC	596,000.00	495,425.00
	TURNING POINT BRANDS INC	955,000.00	823,696.97
	UNIT CORP	16,397.00	948,730.42
	UNITED AIRLINES INC	340,000.00	296,036.54
	VERMILION ENERGY INC	544,000.00	497,675.99
	VIDEOTRON LTD	467,000.00	441,095.51
	VISTRA OPERATIONS CO LLC	561,000.00	484,019.52
	VMED O2 UK FINAN	376,000.00	304,377.64
	VZ SECURED FINANCING BV	324,000.00	263,289.34
	WYNN MACAU LTD	1,108,000.00	1,046,104.69
	YARA INTERNATIONAL ASA	654,000.00	684,384.86
	ZIFF DAVIS INC	361,000.00	305,470.98
	TOTAL TS High Yield	115,194,382.61	100,650,249.65