

# TS Strategic Income Ops Fund

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Strategic Income Opps Fund</b>			
	AB BSL CLO 3 LTD	2,000,000.00	1,965,810.00
	AB ISSUER LLC	5,985,000.00	5,993,672.27
	ADT SEC CORP	1,175,000.00	1,199,669.13
	AKER BP ASA	1,442,000.00	1,494,940.92
	AMSTED INDUSTRIES	679,000.00	695,975.00
	ANHEUSER-BUSCH CO/INBEV	1,911,000.00	2,422,866.95
	ARAB REPUBLIC OF EGYPT	500,000.00	407,535.00
	ARAB REPUBLIC OF EGYPT	1,350,000.00	1,194,696.00
	ARCHES BUYER INC	1,386,000.00	1,384,752.60
	ARES CAPITAL CORP	2,232,000.00	2,363,033.69
	AT&T INC	64,309.00	1,582,001.40
	BANK OF AMERICA CORP	34,017.00	1,513,416.33
	BANK OF NOVA SCOTIA	2,605,000.00	2,516,536.75
	BIRCH GROVE CLO LTD.	5,000,000.00	4,969,165.00
	BLUE RACER MID LLC/FINAN	427,000.00	439,810.00
	BNP PARIBAS SA	2,815,000.00	3,122,180.82
	BOEING CO/THE	922,000.00	1,252,541.37
	BRASKEM NETHERLANDS	2,602,000.00	2,998,805.00
	BRISTOL-MYERS SQUIBB CO	27,300.00	1,702,155.00
	BRITISH TELECOMMUNICATIO	2,995,000.00	3,394,385.20
	BSPRT 2018-FL4 ISSUER LTD.	5,000,000.00	4,965,095.00
	BX TRUST	5,000,000.00	5,070,659.00
	CARNIVAL CORP	1,440,000.00	1,645,509.60
	CARRIAGE SERVICES INC	1,375,000.00	1,368,125.00
	CARS.COM INC	1,160,000.00	1,235,400.00
	CEMEX SAB DE CV	3,000,000.00	2,988,990.00
	CENOVUS ENERGY INC	1,706,000.00	2,020,008.77
	CHENIERE ENERGY INC	1,432,000.00	1,514,340.00
	CHOBANI LLC/FINANCE CORP	1,591,000.00	1,634,680.91
	CHURCHILL DOWNS INC	1,458,000.00	1,509,030.00
	CIMPRESS PLC	1,440,000.00	1,495,800.00
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	4,501,330.50
	CITIGROUP INC	1,309,000.00	1,318,817.50
	CKE RESTAURANTS HOLDINGS INC	4,975,000.00	4,892,539.38
	CLARIV SCI HLD CORP	1,326,000.00	1,346,546.37
	CLEVELAND ELEC ILLUMINAT	1,880,000.00	2,159,906.07
	COMMONWEALTH OF BAHAMAS	1,222,000.00	1,043,294.72
	CONNECT FINCO SARL/CONNE	855,000.00	898,818.75
	CORESTATES CAPTL III	2,000,000.00	1,945,396.96
	CSC HOLDINGS LLC	1,485,000.00	1,405,181.25
	CVS HEALTH CORP	1,770,000.00	2,321,708.61
	DIRECTV FIN LLC/COINC	1,460,000.00	1,494,061.80
	DIVERSIFIED HEALTHCARE TRUST	1,320,000.00	1,428,174.00
	DOMINICAN REPUBLIC	2,350,000.00	2,388,187.50
	DREYFUS GOVERNMENT CASH MANAGE	5,486,009.71	5,486,009.71
	DUPONT DE NEMOURS INC	20,080.00	1,622,062.40

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	EDISON INTERNATIONAL	2,145,000.00	2,265,563.91
	ENERGY TRANSFER LP	2,350,000.00	2,693,902.53
	ESKOM HOLDINGS SOC LTD	1,050,000.00	1,129,023.00
	EXXON MOBIL CORP	25,035.00	1,531,891.65
	FIRST MARYLAND CAPTL II	2,026,000.00	1,961,324.99
	FIRSTCASH INC	502,000.00	501,508.04
	FOCUS BRANDS FUNDING LLC	4,961,038.96	5,023,622.47
	FORD MOTOR CO	462,000.00	509,932.50
	FORD MOTOR CREDIT CO LLC	860,000.00	928,266.80
	FORTRESS TRANS & INFRAST	1,745,000.00	1,803,893.75
	FRESB MULTIFAMILY MORTGAGE PAS	28,341,578.89	2,084,718.68
	GENESIS ENERGY LP/GENESI	762,000.00	754,380.00
	GENESIS ENERGY LP/GENESI	250,000.00	246,875.00
	GENESIS ENERGY LP/GENESI	293,000.00	301,954.08
	GENNEIA SA	812,000.00	766,528.00
	GOLDMAN SACHS GROUP INC	4,005.00	1,532,112.75
	GOLUB CAPITAL BDC	2,165,000.00	2,079,238.01
	GOODYEAR TIRE & RUBBER CO/THE	711,000.00	772,864.11
	GRAY ESCROW II INC	839,000.00	863,121.25
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,187,921.07
	HILCORP ENERGY I/HILCORP	218,000.00	224,696.96
	HILCORP ENERGY I/HILCORP	1,323,000.00	1,362,690.00
	HOWARD HUGHES CORP/THE	735,000.00	742,350.00
	HUDBAY MINERALS INC	1,018,000.00	1,079,080.00
	HUDBAY MINERALS INC	332,000.00	332,000.00
	IBM CORP	13,370.00	1,787,034.20
	ICAHN ENTERPRISES/FIN	1,487,000.00	1,527,892.50
	IMPERIAL BRANDS FIN PLC	2,825,000.00	2,970,655.84
	INDONESIA ASAHAN ALUMINI	1,700,000.00	1,938,221.00
	INDONESIA ASAHAN ALUMINI	400,000.00	483,280.00
	ISLAMIC REP OF PAKISTAN	1,500,000.00	1,497,450.00
	ISLAMIC REP OF PAKISTAN	655,000.00	659,912.50
	JBS FINANCE LUXEMBOURG	1,968,000.00	1,945,879.68
	JOHNSON & JOHNSON	9,838.00	1,682,986.66
	KAZMUNAYGAS NATIONAL CO	950,000.00	1,159,976.60
	LOCKHEED MARTIN CORP	4,748.00	1,687,486.68
	MC BRAZIL DWNSTRM	1,124,000.00	1,118,942.00
	MEDALIST PARTNERS CORPORATE FI	2,100,000.00	2,043,360.90
	MEDNAX INC	1,715,000.00	1,794,318.75
	MERITAGE HOMES CORP	1,500,000.00	1,575,000.00
	MERITOR INC	1,330,000.00	1,333,325.00
	METINVEST BV	2,200,000.00	2,162,908.00
	MIDAS OPCO HOLDINGS LLC	1,473,000.00	1,507,983.75
	MILL CITY MORTGAGE TRUST	5,000,000.00	5,221,086.50
	MURPHY OIL CORP	1,922,000.00	2,042,759.26
	MYLAN INC	2,102,000.00	2,354,552.17
	NAVIENT CORP	1,677,000.00	1,853,671.95

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	NEIGHBORLY ISSUER LLC	4,975,000.00	4,990,417.53
	NEW MOUNTAIN CLO LTD	5,000,000.00	4,965,895.00
	NGPL PIPECO LLC	1,604,000.00	2,250,225.89
	OFFICE CHERIFIEN DES PHO	1,650,000.00	1,556,306.40
	OVINTIV EXPLORATION INC	2,250,000.00	2,493,309.78
	PACIFIC GAS & ELECTRIC	2,145,000.00	2,044,340.81
	PACTIV EVERGREEN GROUP	1,269,000.00	1,234,102.50
	PALMER SQUARE CLO LTD	2,250,000.00	2,228,910.75
	PARKLAND CORP	1,149,000.00	1,149,907.71
	PETROLEOS MEXICANOS	750,000.00	720,596.25
	PETROLEOS MEXICANOS	350,000.00	303,975.00
	PETROLEOS MEXICANOS	1,810,000.00	1,606,375.00
	PHILIP MORRIS INTERNATIONAL INC	17,065.00	1,621,175.00
	PHOTO HOLDINGS MERGER SU	1,673,000.00	1,740,288.06
	PILGRIM'S PRIDE CORP	1,146,000.00	1,157,460.00
	PNC CAPITAL TRUST C	3,248,000.00	3,159,861.91
	PPL CAPITAL FUNDING INC	1,200,000.00	1,126,500.00
	PRECISION DRILLING CORP	1,324,000.00	1,349,447.28
	QVC INC	1,469,000.00	1,457,982.50
	RAYTHEON TECHNOLOGIES CORP	17,744.00	1,527,048.64
	REDE D'OR FINANCE SARL	1,400,000.00	1,362,564.00
	REPUBLIC OF ANGOLA	1,600,000.00	1,575,616.00
	REPUBLIC OF AZERBAIJAN	1,100,000.00	1,113,222.00
	REPUBLIC OF CHILE	1,177,000.00	1,151,694.50
	REPUBLIC OF COLOMBIA	320,000.00	460,003.20
	REPUBLIC OF COLOMBIA	400,000.00	465,000.00
	REPUBLIC OF COLOMBIA	230,000.00	207,575.00
	REPUBLIC OF COLOMBIA	500,000.00	508,230.00
	REPUBLIC OF COLOMBIA	1,295,000.00	1,162,560.35
	REPUBLIC OF ECUADOR	657,000.00	544,488.75
	REPUBLIC OF ECUADOR	1,530,000.00	1,004,062.50
	REPUBLIC OF GABON	1,155,000.00	1,119,599.25
	REPUBLIC OF GHANA	1,600,000.00	1,265,200.00
	REPUBLIC OF NIGERIA	1,200,000.00	1,071,792.00
	REPUBLIC OF UZBEKISTAN	1,185,000.00	1,136,415.00
	RHP HOTEL PPTY/RHP FINAN	1,455,000.00	1,455,000.00
	ROCKPOINT GAS STORAGE CA	1,720,000.00	1,715,700.00
	SABRA HEALTH CARE LP	1,650,000.00	1,729,134.50
	SEASPAN CORP	1,337,000.00	1,350,370.00
	SEG HLD LLC/SEG FIN CORP	1,552,000.00	1,625,720.00
	SHELLPOINT CO-ORIGINATOR TRUST	22,310.77	22,418.23
	SIXTH STREET SPECIALTY	2,145,000.00	2,132,139.48
	SOUTHERN CO/THE	1,600,000.00	1,603,741.54
	SOUTHWESTERN ENERGY CO	922,000.00	1,029,182.50
	STARWOOD COMMERCIAL MORTGAGE T	6,242,000.00	6,232,246.25
	STERICYCLE INC	1,206,000.00	1,187,910.00
	STORE CAPITAL CORP	2,000,000.00	1,985,500.88

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Category	Issuer Name	Shares/Par	Market Value Base
	T-MOBILE USA INC	2,228,000.00	2,439,939.32
	TALEN ENERGY SUPPLY LLC	1,756,000.00	1,540,890.00
	TEVA PHARMACEUTICALS NE	1,893,000.00	1,779,420.00
	TEXAS INSTRUMENTS INC	8,611.00	1,622,915.17
	TPG REAL ESTATE FINANCE	6,000,000.00	5,996,396.40
	TPG REAL ESTATE FINANCE	5,500,000.00	5,482,813.05
	TRANSDIGM INC	878,000.00	912,571.25
	TRUIST BANK	3,059,000.00	2,974,645.47
	TURNING POINT BRANDS INC	1,652,000.00	1,656,130.00
	UKRAINE GOVERNMENT	200,000.00	176,000.00
	UKRAINE GOVERNMENT	1,020,000.00	897,600.00
	ULKER BISKUVI SANAYI AS	1,500,000.00	1,411,500.00
	UNITED MEXICAN STATES	1,192,000.00	1,162,211.92
	UNITED RENTALS NORTH AM	1,752,000.00	1,764,268.38
	US TREASURY N/B	15,000,000.00	14,907,421.80
	US TREASURY N/B	20,000,000.00	19,600,000.00
	US TREASURY N/B	20,000,000.00	19,693,750.00
	US TREASURY N/B	20,000,000.00	19,865,625.00
	VIACOMCBS INC	1,525,000.00	1,722,130.67
	WEC ENERGY GROUP INC	2,720,000.00	2,526,200.00
	WEIR GROUP PLC/THE	3,429,000.00	3,382,973.73
	WELLS FARGO REREMIC TRUST	2,530,000.00	2,390,243.05
	WHITEBOX CLO I LTD	5,000,000.00	4,987,655.00
	XEROX HOLDINGS CORP	1,260,000.00	1,327,725.00
	YPF SA	1,200,000.00	897,012.00
<b>TOTAL TS Strategic Income Ops Fund</b>		<b>376,799,060.33</b>	<b>372,361,014.87</b>