

TS Strategic Income Ops Fund

Effective Date : 12/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Strategic Income Opps Fund			
	AB BSL CLO 3 LTD	2,000,000.00	1,999,840.00
	AB ISSUER LLC	2,554,500.00	2,223,855.74
	AKER BP ASA	1,000,000.00	1,040,620.11
	AMSTED INDUSTRIES	726,000.00	664,449.72
	APEX CREDIT CLO LLC	2,100,000.00	2,063,088.30
	ARAB REPUBLIC OF EGYPT	1,000,000.00	619,916.00
	AT&T INC	41,944.00	703,820.32
	BANK OF AMERICA CORP	19,200.00	646,464.00
	BANK OF NOVA SCOTIA	1,657,000.00	1,272,412.12
	BARCLAYS PLC	1,971,000.00	1,618,264.75
	BAYTEX ENERGY CORP	624,000.00	645,617.23
	BIRCH GROVE CLO LTD.	2,250,000.00	2,229,090.75
	BLOCK COMMUNICATIONS INC	900,000.00	787,500.00
	BOEING CO	773,000.00	803,696.39
	BRASKEM IDESA SAPI	693,000.00	391,545.00
	BRASKEM NETHERLANDS	723,000.00	608,814.08
	BRUNSWICK CORP	1,717,000.00	1,567,643.56
	BX TRUST	2,700,000.00	2,309,279.49
	CANPACK SA/CANPACK US	948,000.00	898,256.62
	CARRIAGE SERVICES INC	633,000.00	562,192.62
	CCO HLDGS LLC/CAP CORP	1,262,000.00	1,103,036.33
	CELANESE US HOLDINGS LLC	1,102,000.00	1,129,904.08
	CEMEX SAB DE CV	1,190,000.00	1,128,773.31
	CENOVUS ENERGY INC	459,000.00	434,298.29
	CHARLES SCHWAB CORP	818,000.00	645,985.81
	CIMPRESS PLC	686,000.00	670,565.00
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	3,238,617.00
	CITIGROUP INC	1,421,000.00	1,311,305.76
	CIVITAS RESOURCES INC	616,000.00	643,113.24
	CKE RESTAURANTS HOLDINGS INC	2,632,500.00	2,175,197.90
	CMS ENERGY CORP	1,636,000.00	1,477,194.56
	COMMONWEALTH OF BAHAMAS	697,000.00	613,360.00
	CORESTATES CAPTL III	1,321,000.00	1,258,277.85
	CORURIFE NETHERLANDS BV	950,000.00	729,125.00
	CQP HOLDCO LP/BIP-V CHIN	735,000.00	696,353.63
	CREDIT ACCEPTANC	408,000.00	435,091.20
	CSC HOLDINGS LLC	1,038,000.00	625,341.02
	CVS HEALTH CORP	1,259,000.00	1,182,991.15
	DREYFUS GOVERNMENT CASH MANAGE	4,739,857.05	4,739,857.05
	ECOPETROL SA	630,000.00	671,317.29
	EDISON INTERNATIONAL	1,155,000.00	1,116,079.65
	EDISON INTERNATIONAL	1,075,000.00	1,000,936.29
	ESKOM HOLDINGS SOC LTD	600,000.00	607,800.00
	EXXON MOBIL CORPORATION	5,698.00	569,686.04
	FANNIE MAE - CAS	1,405,000.00	1,449,572.36
	FIRST MARYLAND CAPTL II	1,199,000.00	1,087,535.41

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	FIRST REPUBLIC BANK/CA	95,203.00	8,568.27
	FIRSTCASH INC	343,000.00	320,198.15
	FIRSTENERGY TRANSMISSION	554,000.00	536,923.58
	FORD MOTOR COMPANY	315,000.00	260,994.59
	FORD MOTOR CREDIT CO LLC	460,000.00	435,905.23
	FORESTAR GROUP INC	810,000.00	770,099.40
	FORTRESS TRANS & INFRAST	635,000.00	632,971.94
	FREDDIE MAC - STACR	3,250,000.00	3,337,036.95
	FRESB MULTIFAMILY MORTGAGE PAS	24,035,759.62	900,341.10
	GAP INC/THE	896,000.00	766,015.13
	GEMS MENASA KY LTD/GEMS	730,000.00	718,425.92
	GENERAL MOTORS FINL CO	2,034,000.00	1,734,699.46
	GENESIS ENERGY LP/FIN	201,000.00	204,500.01
	GENESIS ENERGY LP/FIN	88,000.00	90,451.15
	GENM CAPITAL LABUAN	1,155,000.00	986,927.90
	GOEASY LTD	531,000.00	567,092.07
	GOLDMAN SACHS GROUP INC	1,704.00	657,352.08
	GOLDMAN SACHS GROUP INC	1,100,000.00	1,212,538.12
	GOLUB CAPITAL BDC	1,430,000.00	1,256,576.29
	GRAY ESCROW II INC	1,056,000.00	799,961.50
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,004,559.87
	HERBALIFE/HLF FINANCING	807,000.00	796,922.22
	HILCORP ENERGY I/HILCORP	149,000.00	144,010.99
	HILCORP ENERGY I/HILCORP	433,000.00	417,655.52
	IBM CORP	4,352.00	711,769.60
	ICAHN ENTERPRISES/FIN	634,000.00	570,604.05
	IHS HOLDING LTD	715,000.00	620,434.10
	IMOLA MERGER CORP	784,000.00	745,130.06
	JBS USA/FOOD/FINANCE	697,000.00	701,864.36
	JOHNSON & JOHNSON	3,626.00	568,339.24
	KILROY REALTY LP	725,000.00	616,846.08
	LOCKHEED MARTIN CORP	1,351.00	612,327.24
	MATTEL INC	1,252,000.00	1,121,648.15
	MC BRAZIL DWNSTRM	607,341.31	476,003.75
	MEDLINE BORROWER LP	860,000.00	777,441.63
	MERITAGE HOMES CORP	1,097,000.00	1,008,082.67
	MGM CHINA HOLDINGS LTD	757,000.00	753,169.70
	MICRON TECHNOLOGY INC	1,326,000.00	1,115,438.06
	MICRON TECHNOLOGY INC	586,000.00	633,962.21
	MIDAS OPCO HOLDINGS LLC	814,000.00	748,769.95
	MIDWEST CONNECTOR CAPIT	1,619,000.00	1,560,308.25
	MILL CITY MORTGAGE TRUST	3,750,000.00	3,217,668.38
	MINEJESA CAPITAL BV	1,345,000.00	1,276,068.75
	MORGAN STANLEY	1,420,000.00	1,384,387.11
	NEIGHBORLY ISSUER LLC	2,535,000.00	2,200,727.30
	NEW MOUNTAIN CLO LTD	2,250,000.00	2,238,745.50
	NEXTERA ENERGY CAPITAL	1,395,000.00	1,248,144.01

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	NGPL PIPECO LLC	1,130,000.00	1,256,815.91
	ONEMAIN FINANCE CORP	688,000.00	727,768.46
	OPEN TEXT CORP	594,000.00	532,576.36
	PACIFIC GAS & ELECTRIC	1,155,000.00	954,677.34
	PALMER SQUARE CLO LTD	2,250,000.00	2,237,033.25
	PARAMOUNT GLOBAL	568,000.00	508,233.61
	PARKLAND CORP	784,000.00	718,512.48
	PEDIATRIX MEDICAL GROUP INC	862,000.00	767,259.74
	PENNYMAC FIN SVCS INC	448,000.00	461,215.70
	PETROLEOS MEXICANOS	750,000.00	575,363.55
	PETROLEOS MEXICANOS	350,000.00	228,102.87
	PHILIP MORRIS INTL INC	6,351.00	597,502.08
	PHILIP MORRIS INTL INC	1,376,000.00	1,412,909.45
	PLAINS ALL AMERICAN PIPELINE LP	804,000.00	776,865.00
	PNC CAPITAL TRUST C	1,318,000.00	1,226,048.39
	PPL CAPITAL FUNDING INC	1,110,000.00	1,034,895.32
	PRA GROUP INC	589,000.00	583,139.96
	PRECISION DRILLING CORP	378,000.00	364,516.74
	QVC INC	1,002,000.00	723,424.16
	REPUBLIC OF ANGOLA	850,000.00	753,865.00
	REPUBLIC OF GABON	705,000.00	587,276.28
	REPUBLIC OF GHANA	1,350,000.00	573,023.70
	REPUBLIC OF SERBIA	900,000.00	720,000.00
	REPUBLIC OF UZBEKISTAN	650,000.00	545,350.00
	RHP HOTEL PPTY/RHP FINAN	647,000.00	601,736.33
	ROYAL CARIBBEAN CRUISES	628,000.00	621,752.59
	RTX CORP	6,936.00	583,595.04
	SABRA HEALTH CARE LP	890,000.00	801,329.26
	SBA TOWER TRUST	1,024,000.00	1,053,165.47
	SIMMONS FOOD INC/SIMMONS	1,076,000.00	931,745.52
	SIXTH STREET SPECIALTY	1,324,000.00	1,210,870.37
	SPEEDWAY MOT/SPEEDWAY FD	660,000.00	619,563.16
	STARWOOD COMMERCIAL MORTGAGE T	2,417,000.00	2,114,560.79
	STERICYCLE INC	869,000.00	788,504.17
	STORE CAPITAL CORP	2,068,000.00	1,625,946.74
	TEXAS INSTRUMENTS INC	3,439.00	586,211.94
	TK ELEVATOR HOLDCO GMBH	812,000.00	797,620.39
	TOLL BROS FINANCE CORP	1,629,000.00	1,527,942.28
	TOWD POINT MORTGAGE TRUST	2,375,000.00	2,025,144.45
	TPG REAL ESTATE FINANCE	2,595,409.85	2,492,629.28
	TRANSDIGM INC	813,000.00	811,545.22
	TRUIST FIN CORP	1,824,000.00	1,713,767.31
	TSY INFL IX N/B	5,036,383.40	4,910,719.74
	TSY INFL IX N/B	6,974,849.25	6,784,312.34
	TURNING POINT BRANDS INC	632,000.00	589,707.19
	UKRAINE GOVERNMENT	200,000.00	47,000.00
	UKRAINE GOVERNMENT	1,020,000.00	239,700.00

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	US TREASURY N/B	3,610,000.00	2,780,828.13
	US TREASURY N/B	5,440,000.00	5,392,612.49
	US TREASURY N/B	7,000,000.00	6,698,125.00
	US TREASURY N/B	8,400,000.00	8,606,062.50
	US TREASURY N/B	6,000,000.00	5,937,187.50
	US TREASURY N/B	6,870,000.00	6,898,177.72
	VIATRIS INC	1,470,000.00	1,243,815.26
	WARNERMEDIA HOLDINGS INC	1,636,000.00	1,411,633.66
	WEC ENERGY GROUP INC	1,979,000.00	1,770,221.83
	WEIR GROUP PLC (THE)	1,716,000.00	1,595,933.71
	WHITEBOX CLO I LTD	2,250,000.00	2,237,062.50
	WYNN MACAU LTD	661,000.00	652,133.41
	XEROX HOLDINGS CORP	806,000.00	789,458.33
TOTAL TS Strategic Income Opps Fund		231,540,404.48	197,224,986.58