

TS Strategic Income Ops Fund

Effective Date : 06/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Strategic Income Opps Fund			
	AB BSL CLO 3 LTD	2,000,000.00	1,813,782.00
	AB ISSUER LLC	2,567,500.00	2,111,093.50
	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	345,000.00	329,446.12
	AKER BP ASA	1,000,000.00	999,021.45
	ALLSTATE CORP/THE	1,847,000.00	1,817,576.07
	AMERICAN AXLE & MFG INC	127,000.00	120,493.52
	AMSTED INDUSTRIES	726,000.00	647,490.18
	ARAB REPUBLIC OF EGYPT	1,000,000.00	528,900.00
	ARCHES BUYER INC	630,000.00	548,508.87
	AT&T INC	41,944.00	669,006.80
	BANK OF AMERICA CORP	25,150.00	721,553.50
	BANK OF NOVA SCOTIA/THE	1,657,000.00	1,171,252.77
	BARCLAYS PLC	1,971,000.00	1,551,156.40
	BAYTEX ENERGY CORP	624,000.00	609,367.51
	BELO CORP	473,000.00	468,270.00
	BIRCH GROVE CLO LTD.	2,250,000.00	2,157,896.25
	BLOCK COMMUNICATIONS INC	900,000.00	744,750.00
	BOEING CO/THE	773,000.00	767,260.55
	BRASKEM IDESA SAPI	693,000.00	448,871.76
	BRASKEM NETHERLANDS	723,000.00	584,080.32
	BRITISH TELECOMMUNICATIO	1,023,000.00	1,005,625.55
	BRITISH TELECOMMUNICATIO	809,000.00	709,151.92
	BRUNSWICK CORP/DE	1,895,000.00	1,654,829.86
	BX TRUST	2,700,000.00	2,201,950.98
	CALLON PETROLEUM CO	616,000.00	599,613.17
	CANPACK SA/CANPACK US	948,000.00	867,287.28
	CARRIAGE SERVICES INC	633,000.00	544,823.10
	CCO HLDGS LLC/CAP CORP	808,000.00	654,728.31
	CELANESE US HOLDINGS LLC	1,502,000.00	1,496,914.95
	CEMEX SAB DE CV	1,190,000.00	1,059,033.76
	CENOVUS ENERGY INC	1,222,000.00	1,123,949.26
	CHARLES SCHWAB CORP/THE	818,000.00	596,935.45
	CHARTER COMM OPT LLC/CAP	1,417,000.00	1,333,453.95
	CIMPRESS PLC	686,000.00	622,545.00
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	3,050,970.00
	CITIGROUP INC	1,421,000.00	1,213,178.75
	CKE RESTAURANTS HOLDINGS INC	2,646,000.00	2,108,417.47
	CLARIV SCI HLD CORP	594,000.00	526,940.73
	CMS ENERGY CORP	1,636,000.00	1,410,559.20
	COMMONWEALTH OF BAHAMAS	697,000.00	555,857.51
	CORESTATES CAPTL III	1,656,000.00	1,519,685.12
	CORURIFE NETHERLANDS BV	950,000.00	597,740.00
	CQP HOLDCO LP/BIP-V CHIN	735,000.00	655,496.01
	CREDIT ACCEPTANCE CORP	860,000.00	826,482.88
	CSC HOLDINGS LLC	1,038,000.00	461,880.04

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	CVS HEALTH CORP	1,259,000.00	1,158,541.63
	DOMINICAN REPUBLIC	1,350,000.00	1,147,352.31
	DREYFUS GOVERNMENT CASH MANAGE	2,799,618.09	2,799,618.09
	DUPONT DE NEMOURS INC	12,120.00	865,852.80
	ECOPETROL SA	630,000.00	631,449.00
	EDISON INTERNATIONAL	1,155,000.00	1,077,512.81
	EDISON INTERNATIONAL	1,075,000.00	928,692.50
	ESKOM HOLDINGS SOC LTD	600,000.00	568,500.00
	EXXON MOBIL CORP	8,050.00	863,362.50
	FANNIE MAE - CAS	1,405,000.00	1,418,868.47
	FIRST MARYLAND CAPTL II	1,199,000.00	1,087,693.83
	FIRST REPUBLIC BANK/CA	95,203.00	840.64
	FIRSTCASH INC	343,000.00	305,997.19
	FIRSTENERGY TRANSMISSION	554,000.00	511,599.91
	FORD MOTOR CO	315,000.00	242,217.90
	FORD MOTOR CREDIT CO LLC	460,000.00	419,768.08
	FORESTAR GROUP INC	810,000.00	744,276.60
	FORTRESS TRANS & INFRAST	635,000.00	625,572.79
	FREDDIE MAC - STACR	3,250,000.00	3,244,930.00
	FRESB MULTIFAMILY MORTGAGE PAS	24,359,878.86	992,034.14
	GEMS MENASA KY LTD/GEMS	730,000.00	706,271.73
	GENERAL MOTORS FINL CO	2,794,000.00	2,258,851.01
	GENESIS ENERGY LP/FIN	171,000.00	168,300.56
	GENESIS ENERGY LP/FIN	201,000.00	196,008.87
	GENM CAPITAL LABUAN	1,665,000.00	1,345,827.18
	GOEASY LTD	675,000.00	654,814.19
	GOLDMAN SACHS GROUP INC/THE	2,465.00	795,061.10
	GOLUB CAPITAL BDC	1,930,000.00	1,614,165.34
	GRAY ESCROW II INC	1,056,000.00	700,151.44
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,056,005.20
	HILCORP ENERGY I/HILCORP	149,000.00	134,913.53
	HILCORP ENERGY I/HILCORP	433,000.00	385,934.55
	ICAHN ENTERPRISES/FIN	634,000.00	544,780.16
	INTERNATIONAL BUSINESS MACHINES CORP	6,349.00	849,559.69
	IRON MOUNTAIN INC	860,000.00	812,761.40
	JBS USA/FOOD/FINANCE	1,319,000.00	1,250,503.05
	JOHNSON & JOHNSON	5,552.00	918,967.04
	KILROY REALTY LP	725,000.00	566,735.47
	KILROY REALTY LP	192,000.00	132,961.89
	KILROY REALTY LP	669,000.00	453,491.50
	LOCKHEED MARTIN CORP	1,850.00	851,703.00
	MC BRAZIL DWNSTRM	1,086,066.79	733,162.85
	MEDALIST PARTNERS CORPORATE FI	2,100,000.00	2,015,063.40
	MEDLINE BORROWER LP	860,000.00	745,220.53
	MGM CHINA HOLDINGS LTD	757,000.00	745,092.39
	MICRON TECHNOLOGY INC	1,326,000.00	1,044,890.88
	MICRON TECHNOLOGY INC	586,000.00	608,810.66

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	MIDAS OPCO HOLDINGS LLC	814,000.00	696,566.26
	MIDWEST CONNECTOR CAPIT	853,000.00	779,158.08
	MILL CITY MORTGAGE TRUST	3,750,000.00	3,122,154.38
	MINEJESA CAPITAL BV	1,750,000.00	1,566,613.58
	MOHAWK INDUSTRIES INC	2,046,000.00	1,845,990.63
	MORGAN STANLEY	1,420,000.00	1,342,998.03
	NEIGHBORLY ISSUER LLC	2,548,000.00	2,125,908.51
	NEW MOUNTAIN CLO LTD	2,250,000.00	2,152,584.00
	NEXTERA ENERGY CAPITAL	1,395,000.00	1,224,995.49
	NGPL PIPECO LLC	1,605,000.00	1,710,087.10
	ONEMAIN FINANCE CORP	542,000.00	536,717.56
	PACIFIC GAS & ELECTRIC	1,155,000.00	902,929.83
	PACTIV EVERGREEN GROUP	659,000.00	582,639.14
	PALMER SQUARE CLO LTD	2,250,000.00	2,088,987.75
	PARAMOUNT GLOBAL	1,279,000.00	1,071,242.46
	PARKLAND CORP	784,000.00	679,023.55
	PEDIATRIX MEDICAL GROUP INC	862,000.00	793,040.00
	PETROLEOS MEXICANOS	750,000.00	523,139.63
	PETROLEOS MEXICANOS	350,000.00	214,960.34
	PHILIP MORRIS INTERNATIONAL INC	8,861.00	865,010.82
	PHILIP MORRIS INTERNATIONAL INC	1,376,000.00	1,372,421.88
	PLAINS ALL AMERICAN PIPELINE LP	804,000.00	715,663.31
	PNC CAPITAL TRUST C	1,882,000.00	1,694,053.03
	PPL CAPITAL FUNDING INC	1,110,000.00	979,575.83
	PRECISION DRILLING CORP	635,000.00	573,506.96
	PRUDENTIAL FINANCIAL INC	1,363,000.00	1,230,611.81
	QVC INC	1,002,000.00	575,919.54
	RAYTHEON TECHNOLOGIES CORP	8,825.00	864,497.00
	REPUBLIC OF ANGOLA	850,000.00	719,397.50
	REPUBLIC OF GABON	705,000.00	558,712.50
	REPUBLIC OF GHANA	1,350,000.00	550,451.70
	REPUBLIC OF NIGERIA	700,000.00	495,285.00
	REPUBLIC OF SERBIA	900,000.00	690,422.40
	REPUBLIC OF UZBEKISTAN	650,000.00	524,803.50
	RHP HOTEL PPTY/RHP FINAN	647,000.00	572,595.00
	ROYAL CARIBBEAN CRUISES LTD	628,000.00	587,023.82
	SABRA HEALTH CARE LP	890,000.00	724,801.91
	SBA TOWER TRUST	1,024,000.00	1,040,106.19
	SIXTH STREET SPECIALTY	1,824,000.00	1,595,836.79
	SPEEDWAY MOT/SPEEDWAY FD	660,000.00	608,950.91
	STARWOOD COMMERCIAL MORTGAGE T	3,717,000.00	3,175,334.60
	STERICYCLE INC	869,000.00	771,585.10
	STORE CAPITAL CORP	2,068,000.00	1,493,605.27
	TEXAS INSTRUMENTS INC	5,215.00	938,804.30
	TK ELEVATOR HOLDCO GMBH	812,000.00	736,932.11
	TOLL BROS FINANCE CORP	1,629,000.00	1,458,564.56
	TOWD POINT MORTGAGE TRUST	2,375,000.00	1,993,123.51

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	TPG REAL ESTATE FINANCE	3,300,000.00	3,135,041.58
	TRANSDIGM INC	813,000.00	808,977.93
	TRUIST FINANCIAL CORP	1,824,000.00	1,656,818.29
	TSY INFL IX N/B	11,686,369.50	11,183,650.17
	TSY INFL IX N/B	23,357,821.10	22,584,777.66
	TURNING POINT BRANDS INC	632,000.00	576,756.88
	UKRAINE GOVERNMENT	200,000.00	46,000.00
	UKRAINE GOVERNMENT	1,020,000.00	234,600.00
	ULKER BISKUVI SANAYI AS	1,500,000.00	1,342,860.00
	US TREASURY N/B	9,110,000.00	7,080,178.13
	US TREASURY N/B	5,440,000.00	5,578,550.00
	US TREASURY N/B	15,000.00	14,603.91
	VIATRIS INC	1,470,000.00	1,188,883.57
	WARNERMEDIA HOLDINGS INC	355,000.00	314,891.93
	WARNERMEDIA HOLDINGS INC	1,636,000.00	1,330,416.37
	WEC ENERGY GROUP INC	2,049,000.00	1,724,273.60
	WEIR GROUP PLC/THE	1,716,000.00	1,535,340.52
	WHITEBOX CLO I LTD	2,250,000.00	2,172,894.75
	WYNN MACAU LTD	661,000.00	644,475.00
	XEROX HOLDINGS CORP	806,000.00	760,845.22
	YPF SOCIEDAD ANONIMA	363,320.68	360,751.40
TOTAL TS Strategic Income Opps Fund		247,084,159.02	205,475,437.70