

TS High Yield

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS High Yield			
	ADAPTHEALTH LLC	330,000.00	284,765.15
	ADAPTHEALTH LLC	592,000.00	454,366.42
	ADAPTHEALTH LLC	293,000.00	226,886.42
	AHP HEALTH PARTN	1,229,000.00	1,032,360.00
	AIR CANADA	627,000.00	569,075.17
	ALTICE FINANCING SA	483,000.00	412,896.95
	ALTICE FINANCING SA	666,000.00	546,100.78
	ALTICE FRANCE HOLDING SA	540,000.00	336,932.83
	ALTICE FRANCE SA	514,000.00	364,482.05
	ALTICE FRANCE SA	446,000.00	320,878.27
	AMKOR TECHNOLOGY INC	1,037,000.00	1,022,844.74
	AVIATION CAPITAL GROUP	1,070,000.00	1,036,356.16
	BAYTEX ENERGY CORP	950,000.00	961,052.30
	BELO CORP	1,117,000.00	1,087,576.70
	BLOCK COMMUNICATIONS INC	1,239,000.00	1,025,272.50
	BLUE RACER MID LLC/FINAN	1,026,000.00	1,002,687.84
	BLUE RACER MID LLC/FINAN	213,000.00	213,794.54
	BWX TECHNOLOGIES INC	1,132,000.00	1,000,807.02
	CANPACK SA/CANPACK US	578,000.00	533,195.11
	CANPACK SA/CANPACK US	697,000.00	569,439.74
	CARNIVAL CORP	532,000.00	555,308.77
	CARNIVAL CORP	232,000.00	225,646.90
	CARNIVAL CORP	829,000.00	705,406.60
	CARRIAGE SERVICES INC	1,239,000.00	1,060,062.12
	CCO HLDGS LLC/CAP CORP	1,149,000.00	1,070,612.46
	CCO HLDGS LLC/CAP CORP	749,000.00	596,206.92
	CCO HLDGS LLC/CAP CORP	641,000.00	597,851.41
	CCO HLDGS LLC/CAP CORP	315,000.00	304,302.29
	CELANESE US HOLDINGS LLC	998,000.00	961,527.67
	CIMPRESS PLC	1,382,000.00	1,293,427.62
	CIVITAS RESOURCES INC	830,000.00	778,573.20
	CIVITAS RESOURCES INC	477,000.00	485,347.50
	CLEARWATER PAPER CORP	938,000.00	801,746.12
	CONSENSUS CLOUD SOLUTIONS INC	1,133,000.00	1,042,868.42
	CQP HOLDCO LP/BIP-V CHIN	1,957,000.00	1,734,538.81
	CREDIT ACCEPTANCE CORP	1,097,000.00	1,068,451.23
	CRESCENT ENERGY FINANCE	627,000.00	640,135.65
	CSC HOLDINGS LLC	1,073,000.00	601,175.16
	CSC HOLDINGS LLC	1,268,000.00	674,158.04
	CSC HOLDINGS LLC	360,000.00	245,309.40
	CTR PARTNERSHIP/CARETRST	1,202,000.00	1,027,780.80
	DANA INC	523,000.00	478,717.59
	DANA INC	678,000.00	544,162.80
	DISH DBS CORP	607,000.00	513,824.47
	DISH NETWORK CORP	191,000.00	192,440.77
	DREYFUS GOVERNMENT CASH MANAGE	2,339,215.64	2,339,215.64

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	EARTHSTONE ENERGY HOL	625,000.00	639,700.00
	EDISON INTERNATIONAL	1,033,000.00	882,856.55
	EMERALD DEBT MERGER	616,000.00	593,497.52
	EQM MIDSTREAM PARTNERS L	1,143,000.00	1,017,956.83
	FIRSTCASH INC	328,000.00	295,084.45
	FIRSTCASH INC	440,000.00	389,924.57
	FORD MOTOR CO	764,000.00	557,683.00
	FORD MOTOR CREDIT CO LLC	1,111,000.00	1,032,574.62
	FORD MOTOR CREDIT CO LLC	1,318,000.00	1,081,896.91
	FORD MOTOR CREDIT CO LLC	664,000.00	674,611.64
	FORD MOTOR CREDIT CO LLC	455,000.00	440,247.76
	FORESTAR GROUP INC	1,142,000.00	1,036,584.79
	FORTRESS TRANS & INFRAST	1,000,000.00	982,809.70
	GAP INC/THE	623,000.00	460,966.05
	GAP INC/THE	699,000.00	491,114.34
	GENESIS ENERGY LP/FIN	586,000.00	561,868.64
	GENESIS ENERGY LP/FIN	445,000.00	434,479.84
	GOEASY LTD	886,000.00	868,751.26
	GRAY TELEVISION INC	1,176,000.00	1,011,360.00
	GTCR W-2 MERGER SUB LLC	1,337,000.00	1,342,013.75
	H&E EQUIPMENT SERVICES INC	937,000.00	800,190.97
	HANESBRANDS INC	1,098,000.00	1,006,812.86
	HAT HOLDINGS I LLC/HAT	1,039,000.00	1,010,992.20
	HERBALIFE/HLF FINANCING	300,000.00	285,960.00
	HILCORP ENERGY I/HILCORP	534,000.00	500,846.50
	HILCORP ENERGY I/HILCORP	414,000.00	373,848.77
	HILCORP ENERGY I/HILCORP	201,000.00	180,823.10
	HLF FIN SARL LLC/HERBALI	265,000.00	188,150.00
	IMOLA MERGER CORP	1,165,000.00	1,021,092.44
	INEOS FINANCE PLC	1,041,000.00	974,096.70
	IRON MOUNTAIN INC	112,000.00	103,550.98
	IRON MOUNTAIN INC	674,000.00	590,665.16
	IRON MOUNTAIN INC	660,000.00	576,749.18
	IRON MOUNTAIN INC	132,000.00	108,896.44
	JANE STREET GRP/JSG FIN	1,043,000.00	896,273.16
	JB POINDEXTER & CO INC	692,000.00	673,047.30
	KAISER ALUMINUM CORP	243,000.00	212,132.32
	KAISER ALUMINUM CORP	443,000.00	350,903.62
	MEDLINE BORROWER LP	777,000.00	656,937.57
	MEDLINE BORROWER LP	412,000.00	356,113.81
	MGM CHINA HOLDINGS LTD	1,000,000.00	985,840.00
	MICHAELS COS INC/THE	467,000.00	372,712.70
	MICHAELS COS INC/THE	177,000.00	115,492.50
	MIDAS OPCO HOLDINGS LLC	1,643,000.00	1,326,722.50
	MINERAL RESOURCES LTD	976,000.00	957,700.00
	MODIVCARE INC	557,000.00	529,461.92
	MOLINA HEALTHCARE INC	1,224,000.00	981,652.90

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	NABORS INDUSTRIES LTD	1,042,000.00	1,006,832.50
	NATIONAL RURAL UTIL COOP	420,000.00	412,652.91
	NAVIENT CORP	692,000.00	681,080.24
	NAVIENT CORP	707,000.00	635,494.02
	NUSTAR LOGISTICS LP	489,000.00	465,884.97
	NUSTAR LOGISTICS LP	531,000.00	515,107.78
	OHA CREDIT PARTNERS LTD	1,000,000.00	965,411.00
	ONEMAIN FINANCE CORP	228,000.00	170,646.93
	ONEMAIN FINANCE CORP	315,000.00	252,832.39
	ONEMAIN FINANCE CORP	399,000.00	368,145.33
	OPEN TEXT CORP	560,000.00	489,078.58
	OPEN TEXT CORP	448,000.00	368,264.29
	PACTIV EVERGREEN GROUP	799,000.00	709,112.50
	PARKLAND CORP	923,000.00	790,593.58
	PEDIATRIX MEDICAL GROUP INC	1,123,000.00	989,037.33
	PENNYMAC FINANCIAL SERVICES INC	273,000.00	259,532.91
	PENNYMAC FINANCIAL SERVICES INC	145,000.00	117,312.29
	PENNYMAC FINANCIAL SERVICES INC	414,000.00	338,635.15
	PRA GROUP INC	1,000,000.00	973,755.74
	PRECISION DRILLING CORP	1,111,000.00	1,050,702.30
	PRIME SECSRVC BRW/FINANC	1,035,000.00	1,004,166.19
	PRIMO WATER HOLDINGS INC	1,166,000.00	996,930.00
	QVC INC	448,000.00	275,710.49
	QVC INC	684,000.00	359,633.66
	RHP HOTEL PPTY/RHP FINAN	1,078,000.00	980,980.00
	ROCKETMTGE CO-ISSUER INC	718,000.00	630,045.00
	ROYAL CARIBBEAN CRUISES LTD	172,000.00	171,794.06
	ROYAL CARIBBEAN CRUISES LTD	298,000.00	275,795.79
	ROYAL CARIBBEAN CRUISES LTD	970,000.00	1,052,561.33
	ROYAL CARIBBEAN CRUISES LTD	133,000.00	137,972.34
	ROYAL CARIBBEAN CRUISES LTD	16,000.00	15,857.05
	SANDS CHINA LTD	500,000.00	470,606.30
	SANDS CHINA LTD	773,000.00	748,779.59
	SEAGATE HDD CAYMAN	738,000.00	757,761.43
	SHUTTERFLY FINANCE LLC	310,500.00	205,807.40
	SHUTTERFLY FINANCE LLC	37,642.95	37,604.08
	SIRIUS XM RADIO INC	1,217,000.00	1,038,762.62
	SOUTH JERSEY INDUSTRIES	1,283,000.00	971,149.67
	SPEEDWAY MOT/SPEEDWAY FD	733,000.00	665,197.50
	SPRINT CAPITAL CORP	408,000.00	421,399.54
	SPRINT LLC	570,000.00	578,551.71
	STATION CASINOS LLC	612,000.00	489,580.50
	STERICYCLE INC	782,000.00	674,357.70
	SUNNOVA ENERGY CORP	1,148,000.00	981,540.00
	TALEN ENERGY SUPPLY LLC	1,253,000.00	1,284,452.28
	TENET HEALTHCARE CORP	1,084,000.00	1,017,605.00
	TEVA PHARMACEUTICALS NE	729,000.00	649,575.17

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	TEVA PHARMACEUTICALS NE	452,000.00	413,182.10
	TK ELEVATOR US NEWCO INC	1,110,000.00	1,021,594.90
	TRANSDIGM INC	570,000.00	561,726.79
	TRANSDIGM INC	1,000,000.00	875,000.00
	TURNING POINT BRANDS INC	955,000.00	888,054.50
	US TREASURY N/B	1,000,000.00	917,656.25
	US TREASURY N/B	1,000,000.00	974,335.94
	VERMILION ENERGY INC	544,000.00	514,561.94
	WYNN MACAU LTD	1,610,000.00	1,567,929.09
	ZIFF DAVIS INC	873,000.00	738,900.39
TOTAL TS High Yield		113,391,358.59	101,401,447.91