

# TS High Yield

Effective Date : 03/31/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS High Yield</b>			
	1011778 BC / NEW RED FIN	580,000.00	497,350.00
	ABC SUPPLY CO INC	1,194,000.00	1,019,508.84
	ADAPTHEALTH LLC	330,000.00	302,989.50
	ADAPTHEALTH LLC	592,000.00	492,907.93
	ADAPTHEALTH LLC	293,000.00	248,559.23
	AHP HEALTH PARTN	970,000.00	814,800.00
	AIR CANADA	627,000.00	569,582.98
	ALBERTSONS COS/SAFEWAY	1,163,000.00	1,155,853.37
	ALBERTSONS COS/SAFEWAY	126,000.00	126,315.00
	ALTICE FINANCING SA	483,000.00	398,040.30
	ALTICE FINANCING SA	666,000.00	529,470.00
	ALTICE FRANCE HOLDING SA	540,000.00	413,100.00
	ALTICE FRANCE SA	514,000.00	386,785.00
	ALTICE FRANCE SA	446,000.00	340,842.49
	AMERICAN AXLE & MFG INC	862,000.00	793,040.00
	AMERICAN AXLE & MFG INC	79,000.00	75,847.39
	AMKOR TECHNOLOGY INC	442,000.00	442,033.48
	ARCONIC CORP	355,000.00	349,626.52
	BATH & BODY WORKS INC	415,000.00	396,325.00
	BEAZER HOMES USA INC	496,000.00	487,327.03
	BELO CORP	506,000.00	474,375.00
	BLUE RACER MID LLC/FINAN	1,026,000.00	995,220.00
	BLUE RACER MID LLC/FINAN	213,000.00	210,870.00
	BWX TECHNOLOGIES INC	1,132,000.00	1,019,263.58
	CALLON PETROLEUM CO	380,000.00	361,000.00
	CALLON PETROLEUM CO	315,000.00	312,070.50
	CALLON PETROLEUM CO	161,000.00	151,340.00
	CANPACK SA/CANPACK US	578,000.00	525,274.84
	CANPACK SA/CANPACK US	697,000.00	564,097.59
	CARNIVAL CORP	222,000.00	231,093.12
	CARNIVAL CORP	532,000.00	546,975.80
	CARNIVAL CORP	829,000.00	659,983.48
	CARRIAGE SERVICES INC	1,239,000.00	1,020,496.16
	CCO HLDGS LLC/CAP CORP	593,000.00	560,385.00
	CCO HLDGS LLC/CAP CORP	749,000.00	621,332.95
	CCO HLDGS LLC/CAP CORP	641,000.00	612,155.00
	CCO HLDGS LLC/CAP CORP	315,000.00	310,078.13
	CELANESE US HOLDINGS LLC	998,000.00	1,011,013.14
	CIMPRESS PLC	1,382,000.00	1,129,204.56
	CIVITAS RESOURCES INC	830,000.00	780,416.90
	CLARIV SCI HLD CORP	587,000.00	530,865.19
	CLEARWATER PAPER CORP	938,000.00	842,699.20
	CNX RESOURCES CORP	549,000.00	542,689.25
	CONNECT FINCO SARL/CONNE	836,000.00	785,840.00
	CONSENSUS CLOUD SOLUTIONS INC	555,000.00	482,163.44
	CQP HOLDCO LP/BIP-V CHIN	1,957,000.00	1,759,049.45

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	CREDIT ACCEPTANCE CORP	317,000.00	301,298.99
	CRESCENT ENERGY FINANCE	711,000.00	668,624.40
	CRESCENT ENERGY FINANCE	126,000.00	120,802.50
	CSC HOLDINGS LLC	1,073,000.00	564,961.33
	CSC HOLDINGS LLC	1,268,000.00	625,250.80
	CSC HOLDINGS LLC	360,000.00	248,994.00
	CTR PARTNERSHIP/CARETRST	1,202,000.00	1,027,710.00
	CVR ENERGY INC	467,000.00	448,284.40
	DANA INC	523,000.00	491,157.15
	DANA INC	678,000.00	543,420.99
	DCP MIDSTREAM OPERATING	1,078,000.00	1,052,967.70
	DIRECTV FIN LLC/COINC	574,000.00	516,856.87
	DISH DBS CORP	287,000.00	188,825.91
	DISH DBS CORP	607,000.00	481,047.50
	DISH NETWORK CORP	191,000.00	183,837.50
	DREYFUS GOVERNMENT CASH MANAGE	1,902,947.14	1,902,947.14
	DYCOM INDUSTRIES INC	1,109,000.00	1,000,872.50
	EARTHSTONE ENERGY HOL	625,000.00	606,454.86
	EDISON INTERNATIONAL	1,033,000.00	856,101.23
	FIRSTCASH INC	328,000.00	302,580.00
	FIRSTCASH INC	440,000.00	390,625.73
	FORD MOTOR CO	764,000.00	585,858.12
	FORD MOTOR CREDIT CO LLC	1,111,000.00	1,041,329.19
	FORD MOTOR CREDIT CO LLC	1,318,000.00	1,090,601.26
	FORD MOTOR CREDIT CO LLC	664,000.00	685,580.00
	FORD MOTOR CREDIT CO LLC	455,000.00	436,549.41
	FORESTAR GROUP INC	1,142,000.00	1,027,383.76
	GAP INC/THE	699,000.00	485,015.13
	GENESIS ENERGY LP/FIN	586,000.00	559,335.38
	GENESIS ENERGY LP/FIN	445,000.00	452,387.00
	GOEASY LTD	544,000.00	512,556.93
	GOTO GROUP INC	909,000.00	466,617.23
	GRAY TELEVISION INC	797,000.00	667,300.21
	H&E EQUIPMENT SERVICES INC	937,000.00	821,125.90
	HANESBRANDS INC	406,000.00	384,685.00
	HAT HOLDINGS I LLC/HAT	1,039,000.00	997,528.80
	HERBALIFE/HLF FINANCING	300,000.00	282,924.34
	HILCORP ENERGY I/HILCORP	534,000.00	506,753.64
	HILCORP ENERGY I/HILCORP	414,000.00	381,094.02
	HILCORP ENERGY I/HILCORP	201,000.00	185,243.89
	HLF FIN SARL LLC/HERBALI	265,000.00	201,400.00
	ICAHN ENTERPRISES/FIN	611,000.00	573,307.41
	IMOLA MERGER CORP	1,165,000.00	1,042,197.35
	INEOS FINANCE PLC	1,041,000.00	1,005,086.25
	INTERNATIONAL GAME TECHNOLOGY PLC	1,009,000.00	1,020,351.25
	IRON MOUNTAIN INC	112,000.00	106,691.20
	IRON MOUNTAIN INC	674,000.00	604,549.01

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	IRON MOUNTAIN INC	660,000.00	591,551.02
	IRON MOUNTAIN INC	132,000.00	113,431.56
	JANE STREET GRP/JSG FIN	1,043,000.00	938,700.00
	JB POINDEXTER & CO INC	692,000.00	648,750.00
	JELD-WEN INC	1,009,000.00	1,006,477.50
	KAISER ALUMINUM CORP	243,000.00	216,409.97
	KAISER ALUMINUM CORP	443,000.00	363,796.03
	MACY'S RETAIL HLDGS LLC	280,000.00	258,997.20
	MATCH GROUP HLD II LLC	1,089,000.00	1,006,214.22
	MEDLINE BORROWER LP	777,000.00	673,216.11
	MEDLINE BORROWER LP	412,000.00	357,456.35
	MGIC INVESTMENT CORP	400,000.00	380,200.00
	MICHAELS COS INC/THE	94,000.00	78,343.83
	MICHAELS COS INC/THE	177,000.00	124,507.11
	MIDAS OPCO HOLDINGS LLC	1,543,000.00	1,353,113.87
	MINERAL RESOURCES LTD	976,000.00	1,003,786.72
	MOLINA HEALTHCARE INC	1,224,000.00	1,029,035.12
	MURPHY OIL CORP	1,067,000.00	1,050,576.33
	NABORS INDUSTRIES INC	424,000.00	414,460.00
	NATIONAL RURAL UTIL COOP	559,000.00	538,702.71
	NAVIENT CORP	692,000.00	672,174.73
	NAVIENT CORP	430,000.00	417,872.65
	NCR CORP	897,000.00	776,188.54
	NEW ENTERPRISE STONE & L	207,000.00	182,966.08
	NUSTAR LOGISTICS LP	572,000.00	541,616.74
	NUSTAR LOGISTICS LP	531,000.00	520,491.51
	OI EUROPEAN GROUP BV	221,000.00	200,795.80
	ONEMAIN FINANCE CORP	228,000.00	171,000.00
	ONEMAIN FINANCE CORP	315,000.00	249,637.50
	ONEMAIN FINANCE CORP	250,000.00	250,775.00
	ONEMAIN FINANCE CORP	399,000.00	365,807.19
	OPEN TEXT CORP	560,000.00	499,800.00
	OPEN TEXT CORP	448,000.00	377,443.45
	OWENS-BROCKWAY	495,000.00	495,564.25
	PACTIV EVERGREEN GROUP	799,000.00	717,502.00
	PARK INTERMED HOLDINGS	562,000.00	517,461.50
	PARKLAND CORP	923,000.00	820,122.42
	PEDIATRIX MEDICAL GROUP INC	1,123,000.00	1,016,315.00
	PENNYMAC FINANCIAL SERVICES INC	273,000.00	254,982.00
	PENNYMAC FINANCIAL SERVICES INC	414,000.00	327,572.26
	PHOTO HOLDINGS MERGER SU	345,000.00	149,174.51
	PRECISION DRILLING CORP	611,000.00	554,482.50
	PRIME SECSRVC BRW/FINANC	1,035,000.00	1,027,237.50
	PRIMO WATER HOLDINGS INC	1,166,000.00	1,016,966.14
	QVC INC	448,000.00	188,160.00
	QVC INC	684,000.00	277,020.00
	RHP HOTEL PPTY/RHP FINAN	1,078,000.00	1,010,298.91

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	ROCKETMTGE CO-ISSUER INC	661,000.00	548,061.54
	ROCKETMTGE CO-ISSUER INC	718,000.00	645,022.48
	ROYAL CARIBBEAN CRUISES LTD	172,000.00	160,820.00
	ROYAL CARIBBEAN CRUISES LTD	298,000.00	266,955.85
	ROYAL CARIBBEAN CRUISES LTD	970,000.00	1,041,338.65
	ROYAL CARIBBEAN CRUISES LTD	133,000.00	138,959.09
	ROYAL CARIBBEAN CRUISES LTD	16,000.00	16,120.00
	SANDS CHINA LTD	500,000.00	474,572.75
	SANDS CHINA LTD	773,000.00	752,405.12
	SCRIPPS ESCROW INC	652,000.00	480,230.60
	SIRIUS XM RADIO INC	1,161,000.00	1,043,448.75
	SONIC AUTOMOTIVE INC	706,000.00	591,654.69
	SOUTH JERSEY INDUSTRIES	582,000.00	493,688.77
	SPEEDWAY MOT/SPEEDWAY FD	733,000.00	672,159.55
	SPRINT CAPITAL CORP	408,000.00	439,212.00
	SS&C TECHNOLOGIES INC	291,000.00	281,466.49
	STANDARD INDUSTRIES INC	193,000.00	183,832.50
	STATION CASINOS LLC	612,000.00	516,834.00
	STERICYCLE INC	782,000.00	682,672.65
	SUNNOVA ENERGY CORP	600,000.00	508,500.00
	TEVA PHARMACEUTICALS NE	729,000.00	659,745.00
	TEVA PHARMACEUTICALS NE	452,000.00	421,909.23
	THOR INDUSTRIES INC	671,000.00	554,722.41
	TK ELEVATOR US NEWCO INC	1,110,000.00	1,047,951.00
	TRANSDIGM INC	1,000,000.00	887,500.00
	TURNING POINT BRANDS INC	955,000.00	864,846.40
	UNIT CORP	8,127.00	354,743.55
	US TREASURY N/B	2,000,000.00	2,001,562.50
	US TREASURY N/B	2,000,000.00	2,034,218.76
	VERMILION ENERGY INC	544,000.00	495,804.02
	VISTRA OPERATIONS CO LLC	561,000.00	496,570.55
	WYNN MACAU LTD	1,610,000.00	1,561,700.00
	ZIFF DAVIS INC	361,000.00	311,456.11
<b>TOTAL TS High Yield</b>		<b>114,887,074.14</b>	<b>102,905,168.36</b>