

## TS Credit Opportunities II

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Credit Opportunities</b>			
	ACRISURE LLC / FIN INC	882,000.00	870,975.00
	AHEAD DB HOLDINGS LLC	212,000.00	219,322.48
	AI AQUA MERGER SUB INC	664,495.76	664,914.39
	AIR METHODS CORP	992,000.00	937,440.00
	ALLISON TRANSMISSION INC	665,000.00	690,782.05
	ALTICE FINANCING SA	758,000.00	742,968.86
	ALTICE FRANCE SA	298,000.00	309,899.14
	AMERICAN AIRLINES/AADVAN	239,000.00	258,022.01
	AMERICAN MONEY MANAGEMENT CORP	250,000.00	173,115.00
	ANGI GROUP LLC	512,000.00	508,800.00
	ANTERO RESOURCES CORP	621,000.00	689,310.00
	APACHE CORP	783,000.00	820,192.50
	APACHE CORP	327,000.00	354,137.73
	ARDAGH PKG FIN/HLDGS USA	211,000.00	217,857.50
	ARDAGH PKG FIN/HLDGS USA	343,000.00	360,578.75
	ARUBA INVESTMENT HOLDING	302,239.59	303,246.05
	ASBURY AUTOMOTIVE GROUP INC	565,000.00	580,537.50
	ASCENT RESOURCES/ARU FIN	190,000.00	198,779.90
	ASCENT RESOURCES/ARU FIN	171,000.00	236,345.94
	ASCENT RESOURCES/ARU FIN	131,000.00	144,100.00
	ASHTON WOODS USA/FINANCE	653,000.00	695,445.00
	ASURION LLC	98,430.13	97,261.76
	AUTOKINITON US HOLDINGS	226,040.14	227,735.44
	AVAYA INC	351,000.00	375,675.30
	BAIN CAPITAL CREDIT CLO LIMIT	250,000.00	251,635.00
	BAUSCH HEALTH COS INC	100,000.00	94,859.00
	BAUSCH HEALTH COS INC	100,000.00	93,000.00
	BAUSCH HEALTH COS INC	386,000.00	395,650.00
	BCPE ULYSSES INTERMEDIAT	320,000.00	328,000.00
	BELLIS ACQUISITION CO PL	357,000.00	494,455.40
	BELO CORP	500,000.00	585,000.00
	BELO CORP	72,000.00	83,520.00
	BLUE RACER MID LLC/FINAN	829,000.00	897,392.50
	BOART LONGYEAR MANAGEMEN	485,705.00	369,742.93
	BROOKFIELD PPTY REIT INC	488,000.00	513,010.00
	BWX TECHNOLOGIES INC	139,000.00	142,676.55
	BWX TECHNOLOGIES INC	758,000.00	771,265.00
	BWX TECHNOLOGIES INC	139,000.00	141,432.50
	BY CROWN PARENT/BY BOND	661,000.00	692,397.50
	CALPINE CORP	1,039,000.00	1,059,780.00
	CALPINE CORP	40,000.00	39,800.00
	CALRIV SCI HLD CORP	198,000.00	199,001.88
	CARGO AIRCRAFT MANAGEMEN	702,000.00	715,920.66
	CBAM CLO MANAGEMENT	134,615.00	133,751.58
	CCO HLDGS LLC/CAP CORP	460,000.00	482,494.00
	CCO HLDGS LLC/CAP CORP	634,000.00	660,945.00

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	CCO HLDGS LLC/CAP CORP	175,000.00	178,281.25
	CEDAR FAIR LP/CANADA'S W	356,000.00	359,780.72
	CEDAR FUNDING LTD	500,000.00	494,950.00
	CENTURY COMMUNITIES INC	389,000.00	402,311.58
	CENTURY COMMUNITIES INC	179,000.00	189,963.75
	CF INDUSTRIES INC	358,000.00	423,188.22
	CF INDUSTRIES INC	33,000.00	40,893.60
	CF INDUSTRIES INC	74,000.00	89,534.82
	CHEMOURS CO/THE	817,000.00	874,190.00
	CHENIERE ENERGY PARTNERS LP	481,000.00	499,037.50
	CHENIERE ENERGY PARTNERS LP	535,000.00	575,125.00
	CHENIERE ENERGY PARTNERS LP	239,000.00	249,755.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	64.00	11,200.00
	CHICAGO BOARD OPTIONS EXCHANGE SPX VOLATILITY INDEX	-64.00	-5,888.00
	CHOBANI LLC/FINANCE CORP	226,000.00	235,132.66
	CHOBANI LLC/FINANCE CORP	470,000.00	487,037.50
	CHROME HOLDCO	200,000.00	242,782.31
	CITGO HOLDING INC	863,000.00	880,260.00
	CITGO PETROLEUM CORP	63,000.00	65,677.50
	CLARIOS GLOBAL LP	125,000.00	133,122.50
	CLARIOS GLOBAL LP	181,730.84	179,913.53
	CLARIOS GLOBAL LP/US FIN	364,000.00	387,660.00
	CLARK EQUIPMENT CO	689,000.00	728,617.50
	CLEAN HARBORS INC	594,000.00	622,215.00
	COMMSCOPE INC	195,000.00	200,606.25
	COMMSCOPE INC	310,000.00	327,267.00
	CONSOLIDATED COMMUNICATI	293,000.00	315,194.75
	CONSOLIDATED COMMUNICATI	87,000.00	88,196.25
	CONSTELLIUM SE	163,000.00	174,817.50
	CONSTELLIUM SE	356,000.00	352,440.00
	CP ATLAS BUYER INC	779,676.00	807,939.26
	CROWN AMER/CAP CORP V	365,000.00	391,462.50
	CROWN AMER/CAP CORP VI	31,000.00	32,169.32
	CROWNROCK LP/CROWNROCK F	446,000.00	461,610.00
	CSC HOLDINGS LLC	890,000.00	924,487.50
	CSC HOLDINGS LLC	430,000.00	421,877.30
	CSC HOLDINGS LLC	300,000.00	283,473.00
	CSC HOLDINGS LLC	225,000.00	226,381.50
	CUMULUS MEDIA NEW HLDGS	312,000.00	326,430.00
	DANA INC	147,000.00	156,555.00
	DANA INC	326,000.00	352,797.20
	DANA INC	148,000.00	152,255.00
	DELTA TOPCO INC	262,500.00	265,453.13
	DIAMOND SPORTS GR/DIAMON	550,000.00	356,785.00
	DIEBOLD NIXDORF INC	241,000.00	267,208.75
	DIGICEL GROUP LTD	133,000.00	1.33

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	DKT FINANCE APS	250,000.00	301,536.22
	DOLE FOOD CO INC	271,000.00	276,420.00
	DREYFUS GOVERNMENT CASH MANAGE	7,286,256.59	7,286,256.59
	DRYDEN SENIOR LOAN FUND	250,000.00	238,184.25
	DRYDEN SENIOR LOAN FUND	250,000.00	244,262.75
	DRYDEN SENIOR LOAN FUND	250,000.00	223,626.75
	DT MIDSTREAM INC	650,000.00	659,964.50
	EG GLOBAL FINANCE PLC	185,000.00	191,283.53
	EG GLOBAL FINANCE PLC	385,455.00	407,618.66
	ELASTIC NV	250,000.00	250,000.00
	ELMWOOD CLO VIII LTD	250,000.00	248,407.75
	EMERGENT BIOSOLUTIONS INC	530,000.00	519,145.60
	ENTEGRIS INC	105,000.00	109,593.75
	ENTERPRISE DEVELOP AUTH	397,962.50	398,957.41
	ENVIVA PARTNERS LP/FIN C	489,000.00	511,005.00
	EQM MIDSTREAM PARTNERS L	464,000.00	496,480.00
	ERESEARCHTECHNOLOGY INC	713,415.47	716,204.92
	EW SCRIPPS CO/THE	164,408.68	164,203.17
	EXTERRAN NRG SOLUTIONS/F	777,000.00	687,645.00
	EXTERRAN PARTNERS/EXLP	626,000.00	653,487.66
	EXTRACTION OIL & GAS INC	14,705.00	807,451.55
	FILLMORE PARK CLO LTD.	500,000.00	488,647.50
	FIRST QUANTUM MINERALS LTD	330,000.00	336,600.00
	FORD MOTOR CO	57,000.00	63,609.15
	FORD MOTOR CO	75,000.00	92,465.25
	FORD MOTOR CREDIT CO LLC	55,000.00	60,568.75
	FORD MOTOR CREDIT CO LLC	256,000.00	271,559.01
	FORD MOTOR CREDIT CO LLC	57,000.00	58,379.40
	FORD MOTOR CREDIT CO LLC	11,000.00	11,501.93
	FORD MOTOR CREDIT CO LLC	185,000.00	187,543.75
	FORD MOTOR CREDIT CO LLC	90,000.00	89,885.10
	FORD MOTOR CREDIT CO LLC	307,000.00	309,302.50
	FORD MOTOR CREDIT CO LLC	227,000.00	241,448.55
	FREEMPORT-MCMORAN INC	63,000.00	77,006.16
	FREEMPORT-MCMORAN INC	175,000.00	211,365.00
	FREEMPORT-MCMORAN INC	300,000.00	316,875.00
	FREEMPORT-MCMORAN INC	129,000.00	136,256.25
	FREEMPORT-MCMORAN INC	138,000.00	151,110.00
	FTS INTERNATIONAL INC	51,711.00	1,462,904.19
	GFL ENVIRONMENTAL INC	97,000.00	102,618.24
	GFL ENVIRONMENTAL INC	320,000.00	328,800.00
	GFL ENVIRONMENTAL INC	780,000.00	778,050.00
	GGP NIMBUS LLC	41,943.45	40,894.86
	GLOBAL MEDICAL RESPONSE	431,000.00	443,391.25
	GRAB HOLDINGS INC	412,110.85	417,950.46
	GREAT WST PTRLM/GRT FNCE	444,000.00	441,780.00
	GULF FINANCE LLC	809,983.81	685,886.19

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	H&E EQUIPMENT SERVICES INC	490,000.00	482,160.00
	HANESBRANDS INC	233,000.00	246,980.00
	HAT HOLDINGS I LLC/HAT	720,000.00	758,959.20
	HAT HOLDINGS I LLC/HAT	275,000.00	268,468.75
	HAWAIIAN BRAND INTELLECT	241,000.00	259,075.00
	HCA INC	325,000.00	394,858.75
	HCA INC	244,000.00	289,140.00
	HILL-ROM HOLDINGS INC	210,000.00	217,350.00
	INVESCO CURRENCYSHARES JAPANES	231.00	48,510.00
	INVESCO SENIOR LOAN ETF	-422.00	-7,596.00
	INVESCO SENIOR LOAN ETF	422.00	0.00
	IRON MOUNTAIN INC	531,000.00	555,718.05
	IRON MOUNTAIN INC	390,000.00	402,558.00
	IRON MOUNTAIN INC	105,000.00	111,150.90
	ISHARES INTERNATIONAL SELECT DIVIDEND ETF	86,996.00	2,818,670.40
	ISHARES MSCI EAFE VALUE ETF	43,712.00	2,262,533.12
	ITT HOLDINGS LLC	488,000.00	498,545.68
	IVANTI SOFTWARE INC	440,895.00	440,956.73
	IVANTI SOFTWARE INC	87,780.00	87,158.52
	JAGUAR LAND ROVER AUTOMO	250,000.00	351,724.08
	JAZZ SECURITIES DAC	357,000.00	370,137.60
	JBS USA/FOOD/FINANCE	663,000.00	741,485.94
	KORN FERRY	595,000.00	618,056.25
	KRATON POLYMERS LLC/CAP	972,000.00	991,440.00
	KRONOS ACQ / KIK CUSTOM	-500,000.00	-501,915.00
	L BRANDS INC	208,000.00	263,640.00
	L BRANDS INC	300,000.00	375,750.00
	L BRANDS INC	28,000.00	32,942.84
	L BRANDS INC	92,000.00	108,330.00
	LADDER CAP FIN LLLP/CORP	197,000.00	200,447.50
	LADDER CAP FIN LLLP/CORP	315,000.00	313,711.65
	LADDER CAP FIN LLLP/CORP	525,000.00	525,656.25
	LBM ACQUISITION LLC	1,240,000.00	1,249,548.00
	LCM INVESTMENTS HOLDINGS	361,000.00	370,025.00
	LD HOLDINGS GROUP LLC	370,000.00	379,916.00
	LEGACY LIFEPOINT HEALTH	894,000.00	901,822.50
	LGI HOMES INC	468,000.00	470,340.00
	LITHIA MOTORS INC	363,000.00	388,812.93
	LITHIA MOTORS INC	320,000.00	331,696.00
	LIVE NATION ENTERTAINMENT INC	217,000.00	220,472.00
	LIVE NATION ENTERTAINMENT INC	204,000.00	212,441.60
	LIVE NATION ENTERTAINMENT INC	124,000.00	128,650.00
	LPL HOLDINGS INC	374,000.00	387,557.50
	LPL HOLDINGS INC	479,000.00	484,388.75
	LUMEN TECHNOLOGIES INC	565,000.00	586,893.75
	LUMEN TECHNOLOGIES INC	214,000.00	218,280.00

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Category	Issuer Name	Shares/Par	Market Value Base
	MADISON IAQ LLC	144,000.00	145,440.00
	MADISON IAQ LLC	115,000.00	117,012.50
	MADISON IAQ LLC	122,083.96	122,083.96
	MADISON PARK FUNDING LTD	540,000.00	505,317.96
	MADISON PARK FUNDING LTD	300,000.00	72,760.20
	MADISON PARK FUNDING LTD	250,000.00	205,809.00
	MADISON PARK FUNDING LTD	1,000,000.00	800,409.00
	MADISON PARK FUNDING LTD	500,000.00	502,550.50
	MADISON PARK FUNDING LTD	500,000.00	387,803.50
	MADISON PARK XLIV	340,000.00	248,303.02
	MAUSER PACKAGING SOLUT	735,000.00	720,300.00
	MAUSER PACKAGING SOLUT	201,242.64	196,243.77
	MERITAGE HOMES CORP	778,000.00	805,230.00
	MGM GROWTH/MGM FINANCE	427,000.00	455,822.50
	MI WINDOWS AND DOORS INC	218,482.46	218,620.10
	MIDCAP FINANCIAL	692,000.00	724,205.68
	MIDCAP FINANCIAL	262,441.00	263,425.15
	MILEAGE PLUS HOLDINGS IN	254,157.29	271,226.49
	MOBILUX FINANCE	300,000.00	355,725.00
	MOLINA HEALTHCARE INC	756,000.00	788,130.00
	NATIONSTAR MTG HLD INC	365,000.00	368,394.50
	NETFLIX INC	128,000.00	148,640.00
	NETFLIX INC	116,000.00	137,958.80
	NEW FORTRESS ENERGY INC	484,000.00	494,551.20
	NEXSTAR BROADCASTING INC	105,000.00	111,300.00
	NFP CORP	326,000.00	343,183.46
	NGL ENRGY OP/FIN CORP	142,000.00	149,100.00
	NGL ENRGY PART LP/FIN CO	362,000.00	328,515.00
	NOVELIS CORP	200,000.00	208,050.92
	NRG ENERGY INC	292,000.00	302,284.24
	NRG ENERGY INC	667,000.00	655,460.90
	OAK HILL CREDIT PARTNERS	500,000.00	500,000.00
	OAKTREE CLO LTD	500,000.00	481,737.00
	OAKTREE CLO LTD	500,000.00	281,801.50
	OAKTREE CLO LTD	350,000.00	347,156.25
	OAKTREE CLO LTD	250,000.00	241,061.00
	OCCIDENTAL PETROLEUM CORP	57,000.00	58,265.40
	OCCIDENTAL PETROLEUM CORP	58,000.00	59,305.00
	OCCIDENTAL PETROLEUM CORP	238,000.00	239,785.00
	OCCIDENTAL PETROLEUM CORP	214,000.00	218,815.00
	OCCIDENTAL PETROLEUM CORP	85,000.00	101,787.50
	OCI NV	598,000.00	616,358.60
	OCI NV	289,000.00	301,373.54
	OCTAGON LOAN FUNDING LTD	250,000.00	245,287.75
	OHA LOAN FUNDING LTD	350,000.00	268,180.50
	OI EUROPEAN GROUP BV	431,000.00	445,188.52
	ONEMAIN FINANCE CORP	690,000.00	682,879.20

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	OPEN TEXT CORP	330,000.00	334,554.00
	OSMOSIS DEBT MERGER SUB	527,191.56	528,509.54
	OSMOSIS DEBT MERGER SUB	65,898.94	66,063.69
	OWENS-BROCKWAY	67,000.00	73,030.00
	OWENS-BROCKWAY	529,000.00	564,707.50
	OZLM LTD	500,000.00	281,402.50
	PACIFIC GAS & ELECTRIC	91,000.00	91,959.67
	PACIFIC GAS & ELECTRIC	106,000.00	101,784.19
	PACIFIC GAS & ELECTRIC	268,000.00	249,416.46
	PATTERN ENERGY OP LP/PAT	346,000.00	358,179.20
	PAYSAFE FIN PLC/PAYSAFE	448,000.00	442,400.00
	PENINSULA PACIFIC ENTERT	768,000.00	824,832.00
	PICARD BONDCO	429,000.00	508,686.75
	POWERTEAM SERVICES LLC	398,912.00	438,803.20
	PTC INC	908,000.00	937,964.00
	RLJ LODGING TRUST LP	290,000.00	292,900.00
	RR LTD	500,000.00	536,469.00
	SABRE GBLB INC	65,000.00	70,687.50
	SABRE GBLB INC	235,483.33	236,660.75
	SALLY HOLDINGS/SALLY CAP	-500,000.00	-516,250.00
	SCIENCE APPLICATIONS INTERNATIONAL CORP	787,000.00	825,366.25
	SCIH SALT HOLDINGS INC	513,000.00	514,282.50
	SCRIPPS ESCROW II INC	152,000.00	150,788.56
	SEAGATE HDD CAYMAN	440,000.00	426,322.60
	SEAGATE HDD CAYMAN	586,000.00	566,251.80
	SENSATA TECH INC	474,000.00	499,520.97
	SENSATA TECH INC	83,000.00	82,072.89
	SIGNAL PEAK CLO LLC	250,000.00	250,108.00
	SIMMONS FOOD INC/SIMMONS	839,000.00	846,290.91
	SIRIUS XM RADIO INC	20,000.00	20,955.00
	SIRIUS XM RADIO INC	240,000.00	261,528.00
	SIRIUS XM RADIO INC	934,000.00	945,675.00
	SIRIUS XM RADIO INC	197,000.00	203,118.82
	SIX FLAGS ENTERTAINMENT CORP	841,000.00	844,153.75
	SIX FLAGS THEME PARKS	115,000.00	123,935.50
	SOTERA HEALTH HLDGS LLC	490,909.09	488,660.73
	SPECIALTY BUILDING PRODU	787,000.00	821,966.41
	SRS DISTRIBUTION INC	260,000.00	265,850.00
	SRS DISTRIBUTION INC	230,000.00	236,695.30
	STEELE CREEK CLO LTD	500,000.00	487,477.00
	SUMMIT MID HLDS LLC / FI	255,000.00	251,812.50
	SUMMIT MID HLDS LLC / FI	501,000.00	459,667.50
	SYNAPTICS INC	630,000.00	633,150.00
	SYNEOS HEALTH INC	643,000.00	636,570.00
	TALLGRASS NRG PRTRN/FIN	924,000.00	960,608.88
	TCI-FLATIRON CLO LTD	250,000.00	249,996.50
	TEAM HEALTH HOLDINGS INC	355,000.00	337,626.30

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	TEGNA INC	491,000.00	509,412.50
	TELENET FINANCE LUX NOTE	800,000.00	841,600.00
	TELESAT CANADA/TELESAT L	754,000.00	718,185.00
	TENET HEALTHCARE CORP	494,000.00	508,424.80
	TENET HEALTHCARE CORP	354,000.00	377,647.20
	TERVITA CORP	244,000.00	273,214.12
	THOMPSON PARK CLO LTD	500,000.00	493,839.50
	TRANSDIGM INC	653,000.00	688,915.00
	TRANSDIGM INC	129,000.00	139,384.50
	TRIDENT TPI HOLDINGS INC	295,000.00	308,275.00
	TRONOX INC	590,000.00	596,625.70
	TUTOR PERINI CORP	23,087.00	319,754.95
	TUTOR PERINI CORP	279,000.00	287,021.25
	UNITED AIRLINES INC	162,000.00	167,670.00
	UNITED AIRLINES INC	162,000.00	167,670.00
	UNITED AIRLINES INC	324,187.50	328,149.07
	UNITED WHOLESALE MTGE LL	288,000.00	298,232.64
	VANECK VECTORS J.P. MORGAN EM LOCAL CURRENCY BOND ETF	34,378.00	1,078,781.64
	VANGUARD EMERGING MARKETS GOVERNMENT BOND ETF	20,818.00	1,661,900.94
	VANGUARD GLOBAL EX-U.S. REAL ESTATE ETF	29,148.00	1,701,077.28
	VANGUARD HIGH DIVIDEND YIELD ETF	49,058.00	5,139,806.66
	VANGUARD REIT ETF	17,090.00	1,739,591.10
	VENATOR FIN SARL/VENATOR	215,000.00	241,606.25
	VENATOR FIN SARL/VENATOR	632,000.00	620,940.00
	VENTURE CDO LTD	250,000.00	68,827.25
	VIASAT INC	366,000.00	372,954.00
	VIASAT INC	420,000.00	447,913.20
	VICI PROPERTIES / NOTE	46,000.00	48,875.00
	VICI PROPERTIES / NOTE	110,000.00	111,883.20
	VICI PROPERTIES / NOTE	201,000.00	206,390.82
	VINE ENERGY INC	35,000.00	545,650.00
	VIRGIN MEDIA FINANCE PLC	132,000.00	132,660.00
	VIRGIN MEDIA SECURED FIN	131,000.00	131,982.50
	VIRGIN MEDIA VEND FIN IV	910,000.00	928,200.00
	VISTRA CORP	268,000.00	291,023.37
	WELLFLEET CLO LTD	280,000.00	218,160.32
	WELLFLEET CLO LTD	250,000.00	238,512.75
	WELLFLEET CLO LTD	250,000.00	170,853.75
	WESTERN MIDSTREAM OPERAT	65,000.00	67,538.25
	WESTERN MIDSTREAM OPERAT	364,000.00	384,598.76
	WESTERN MIDSTREAM OPERAT	115,000.00	114,426.04
	WILSONART LLC	996,763.58	996,225.33
	WOODFORD EXPRESS LLC	735,896.03	711,368.61
	XPO LOGISTICS INC	107,000.00	111,146.25
	XPO LOGISTICS INC	94,000.00	100,232.20

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<b>TOTAL TS Credit Opportunities</b>		<b>119,466,227.18</b>	<b>139,772,100.50</b>