

TS Strategic Income Ops Fund

Effective Date : 03/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Strategic Income Opps Fund			
	3R LUX SARL	590,000.00	617,524.65
	AB ISSUER LLC	2,548,000.00	2,247,975.80
	AMC NETWORKS INC	423,000.00	422,801.35
	AMSTED INDUSTRIES	501,000.00	457,537.50
	APEX CREDIT CLO LLC	2,100,000.00	2,067,164.40
	ARAB REPUBLIC OF EGYPT	1,000,000.00	792,020.00
	ARES CAPITAL CORP	1,400,000.00	1,395,431.38
	AT&T INC	41,944.00	738,214.40
	ATLAS ENERGY SOLUTIONS INC	59,098.00	1,336,796.76
	BANK OF AMERICA CORP	19,200.00	728,064.00
	BANK OF NOVA SCOTIA	1,432,000.00	1,140,828.86
	BARCLAYS PLC	1,971,000.00	1,638,243.93
	BAYTEX ENERGY CORP	430,000.00	448,412.60
	BENCHMARK MORTGAGE TRUST	21,004,650.46	933,245.02
	BRASKEM IDESA SAPI	693,000.00	538,216.37
	BRASKEM NETHERLANDS	723,000.00	695,690.02
	BRUNSWICK CORP	1,483,000.00	1,350,109.05
	BX TRUST 2019-OC11	1,735,000.00	1,498,113.16
	CANPACK SA/CANPACK US	654,000.00	628,893.66
	CARLYLE GLOBAL MARKET STRATEGI	1,700,000.00	1,700,297.50
	CARRIAGE SERVICES INC	437,000.00	387,800.79
	CCO HLDGS LLC/CAP CORP	870,000.00	710,850.20
	CELANESE US HOLDINGS LLC	1,102,000.00	1,122,696.10
	CHARLES SCHWAB CORP	818,000.00	690,161.41
	CHARTER COMM OPT LLC/CAP	1,010,000.00	1,036,593.65
	CHENIERE ENERGY PARTNERS	1,078,000.00	918,548.71
	CIMPRESS PLC	473,000.00	473,425.70
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	3,674,990.50
	CITIGROUP COMMERCIAL MORTGAGE	485,000.00	449,904.24
	CITIGROUP INC	718,000.00	688,425.65
	CITIZENS FINANCIAL GROUP	1,003,000.00	1,001,086.76
	CIVITAS RESOURCES INC	425,000.00	447,483.35
	CKE RESTAURANTS HOLDINGS INC	2,625,750.00	2,231,759.89
	CMS ENERGY CORP	1,636,000.00	1,506,185.20
	COLT FUNDING LLC	1,296,439.57	1,266,754.47
	COMMONWEALTH OF BAHAMAS	697,000.00	625,199.20
	CORESTATES CAPTL III	1,321,000.00	1,298,295.02
	CORURIFE NETHERLANDS BV	950,000.00	860,596.55
	CQP HOLDCO LP/BIP-V CHIN	485,000.00	458,190.22
	CREDIT ACCEPTANC	282,000.00	303,476.56
	CSC HOLDINGS LLC	716,000.00	363,583.15
	DREYFUS GOVERNMENT CASH MANAGE	13,930,334.76	13,930,334.76
	ECOPETROL SA	630,000.00	667,810.08
	EDISON INTERNATIONAL	1,155,000.00	1,107,123.98
	EDISON INTERNATIONAL	741,000.00	702,024.59
	ELECTRICITE DE FRANCE SA	1,215,000.00	1,088,446.00

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	ENBRIDGE INC	1,151,000.00	1,092,159.17
	ESKOM HOLDINGS SOC LTD	600,000.00	595,056.00
	EXXON MOBIL CORPORATION	5,698.00	662,335.52
	FIRST MARYLAND CAPTL II	1,199,000.00	1,123,591.10
	FIRST REPUBLIC BANK/CA	95,203.00	3,808.12
	FIRSTCASH INC	237,000.00	223,207.50
	FIRSTENERGY TRANSMISSION	554,000.00	526,993.92
	FORD MOTOR CREDIT CO LLC	260,000.00	246,802.32
	FORESTAR GROUP INC	559,000.00	535,690.93
	FORTRESS TRANS & INFRAST	438,000.00	437,316.28
	FRESB MULTIFAMILY MORTGAGE PAS	23,912,353.11	871,832.44
	GAP INC/THE	618,000.00	541,388.27
	GEMS MENASA KY LTD/GEMS	730,000.00	731,094.27
	GENERAL MOTORS FINL CO	2,034,000.00	1,724,126.06
	GENESIS ENERGY LP/FIN	139,000.00	140,575.15
	GENESIS ENERGY LP/FIN	61,000.00	62,627.91
	GENM CAPITAL LABUAN	1,155,000.00	1,011,946.62
	GOEASY LTD	366,000.00	390,220.05
	GOLDMAN SACHS GROUP INC	1,704.00	711,743.76
	GOLDMAN SACHS GROUP INC	1,100,000.00	1,200,630.78
	GOLUB CAPITAL BDC	1,430,000.00	1,273,751.69
	GRAY TELEVISION INC	728,000.00	477,487.26
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,055,343.94
	HCA INC	1,345,000.00	1,353,186.99
	HERBALIFE/HLF FINANCING	556,000.00	555,199.08
	HF SINCLAIR CORP	1,199,000.00	1,164,847.67
	HILCORP ENERGY I/HILCORP	103,000.00	100,490.00
	HILCORP ENERGY I/HILCORP	299,000.00	290,787.73
	IBM CORP	3,082.00	588,538.72
	ICAHN ENTERPRISES/FIN	437,000.00	405,250.73
	IHS HOLDING LTD	715,000.00	663,362.70
	IMOLA MERGER CORP	541,000.00	507,341.41
	JACK IN THE BOX FUNDING LLC	960,000.00	835,780.61
	JBS USA/FOOD/FINANCE	697,000.00	688,587.42
	JOHNSON & JOHNSON	3,626.00	573,596.94
	JP MORGAN MORTGAGE TRUST	1,076,019.74	984,847.83
	JP MORGAN MORTGAGE TRUST	1,261,325.47	1,106,366.97
	JPMBB COMMERCIAL MORTGAGE SECU	390,000.00	362,554.88
	LOCKHEED MARTIN CORP	1,351.00	614,529.37
	MESSAGE ENVY FRANCHISING LLC	1,436,250.00	1,428,950.26
	MATTEL INC	1,252,000.00	1,159,356.01
	MC BRAZIL DWNSTRM	602,776.42	546,277.70
	MEDLINE BORROWER LP	593,000.00	540,348.91
	MEDNAX INC	594,000.00	539,670.11
	MERITAGE HOMES CORP	1,097,000.00	1,008,378.53
	MGM CHINA HOLDINGS LTD	522,000.00	520,442.35
	MICHAELS COS INC/THE	691,000.00	589,038.39

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	MICRON TECHNOLOGY INC	1,326,000.00	1,107,926.80
	MICRON TECHNOLOGY INC	586,000.00	629,298.87
	MIDAS OPCO HOLDINGS LLC	561,000.00	509,357.20
	MIDWEST CONNECTOR CAPIT	1,619,000.00	1,563,828.87
	MILL CITY MORTGAGE TRUST	3,750,000.00	3,297,297.38
	MINEJESA CAPITAL BV	1,250,581.00	1,186,966.95
	MORGAN STANLEY	1,420,000.00	1,362,867.45
	NEIGHBORLY ISSUER LLC	2,528,500.00	2,244,973.48
	NEUBERGER BERMAN CLO LTD	1,700,000.00	1,701,744.20
	NEXTERA ENERGY CAPITAL	429,000.00	411,191.29
	NGPL PIPECO LLC	1,130,000.00	1,260,314.55
	OCTAGON INVESTMENT PARTNERS 39	2,300,000.00	2,299,977.00
	ONEMAIN FINANCE CORP	475,000.00	503,918.48
	OPEN TEXT CORP	410,000.00	365,514.26
	OXFORD FINANCE CREDIT FUND III	1,170,000.00	1,163,609.93
	PACIFIC GAS & ELECTRIC	1,155,000.00	961,603.17
	PALMER SQUARE CLO LTD	2,250,000.00	2,251,572.75
	PARAMOUNT GLOBAL	568,000.00	472,332.40
	PARKLAND CORP	541,000.00	500,457.89
	PENNYMAC FIN SVCS INC	309,000.00	317,540.45
	PETROLEOS MEXICANOS	750,000.00	568,822.50
	PETROLEOS MEXICANOS	350,000.00	225,519.42
	PHILIP MORRIS INTL INC	6,351.00	581,878.62
	PHILIP MORRIS INTL INC	1,376,000.00	1,387,555.62
	PLAINS ALL AMERICAN PIPE	554,000.00	550,456.39
	PNC CAPITAL TRUST C	1,318,000.00	1,256,384.46
	PRA GROUP INC	589,000.00	587,951.58
	PRECISION DRILLING CORP	261,000.00	260,515.06
	REPUBLIC OF ANGOLA	850,000.00	790,500.00
	REPUBLIC OF GABON	705,000.00	600,131.25
	REPUBLIC OF GHANA	1,350,000.00	676,782.00
	REPUBLIC OF SERBIA	900,000.00	712,170.00
	RHP HOTEL PPTY/RHP FINAN	446,000.00	416,270.13
	ROYAL CARIBBEAN CRUISES	433,000.00	426,829.40
	RTX CORP	6,936.00	676,468.08
	SABRA HEALTH CARE LP	890,000.00	802,408.66
	SIMMONS FOOD INC/SIMMONS	737,000.00	650,510.03
	SIXTH STREET SPECIALTY	1,324,000.00	1,222,148.81
	SPEEDWAY MOT/SPEEDWAY FD	455,000.00	433,161.77
	STANLEY BLACK & DECKER I	6,650.00	651,234.50
	STARWOOD COMMERCIAL MORTGAGE T	2,417,000.00	2,162,673.35
	STATE STREET CORP	1,003,000.00	855,051.89
	STERICYCLE INC	599,000.00	543,066.82
	STORE CAPITAL LLC	2,068,000.00	1,662,744.52
	TEXAS INSTRUMENTS INC	3,439.00	599,108.19
	TEXTRON FINANCIAL CORP	1,198,000.00	1,042,538.62
	TOLL BROS FINANCE CORP	1,629,000.00	1,519,699.67

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	TOWD POINT MORTGAGE TRUST	2,375,000.00	2,049,465.40
	TPG REAL ESTATE FINANCE	2,450,386.30	2,352,681.07
	TRANSDIGM INC	417,000.00	418,826.03
	TRUIST FINANCIAL CORP	1,824,000.00	1,733,711.53
	TSY INFL IX N/B	2,316,363.65	2,347,799.95
	TURNING POINT BRANDS INC	632,000.00	619,890.00
	UBS COMMERCIAL MORTGAGE TRUST	540,000.00	502,559.21
	UKRAINE GOVERNMENT	200,000.00	57,132.56
	UKRAINE GOVERNMENT	1,020,000.00	291,376.06
	US TREASURY N/B	3,610,000.00	2,689,450.00
	US TREASURY N/B	1,450,000.00	1,365,775.39
	US TREASURY N/B	7,000,000.00	6,470,351.58
	US TREASURY N/B	8,400,000.00	8,312,062.50
	US TREASURY N/B	4,170,000.00	4,332,239.06
	US TREASURY N/B	6,000,000.00	5,964,902.34
	US TREASURY N/B	6,870,000.00	6,793,249.18
	US TREASURY N/B	1,000,000.00	1,005,820.31
	US TREASURY N/B	3,240,000.00	3,208,359.39
	VIATRIS INC	1,470,000.00	1,247,043.34
	VICI PROPERTIES / NOTE	1,153,000.00	1,151,639.69
	WARNERMEDIA HOLDINGS INC	1,636,000.00	1,358,620.80
	WB COMMERCIAL MORTGAGE TRUST	540,000.00	543,176.33
	WE SODA INV HOLDING PLC	590,000.00	606,230.90
	WEC ENERGY GROUP INC	1,122,000.00	1,088,333.97
	WEIR GROUP PLC (THE)	1,716,000.00	1,593,265.31
	WELLS FARGO COMMERCIAL MORTGAG	620,000.00	598,720.92
	WYNN MACAU LTD	456,000.00	450,638.40
	XEROX HOLDINGS CORP	665,000.00	655,993.37
	ZAXBY'S FUNDING LLC	1,657,500.00	1,467,689.90
TOTAL TS Strategic Income Ops Fund		250,402,512.48	200,406,666.71