

TS Strategic Income Ops Fund

Effective Date : 09/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Strategic Income Opps Fund			
	3R LUX SARL	790,000.00	832,431.69
	AB ISSUER LLC	2,535,000.00	2,321,132.95
	AMERICAN EXPRESS CO	1,801,000.00	1,839,622.52
	AMSTED INDUSTRIES	501,000.00	478,490.67
	APEX CREDIT CLO LLC	2,100,000.00	2,080,144.50
	ARAB REPUBLIC OF EGYPT	1,200,000.00	967,320.00
	ARES CAPITAL CORP	2,158,000.00	2,208,413.66
	ATLAS ENERGY SOLUTIONS INC	0.00	0.00
	BANK OF AMERICA CORP	20,428.00	810,583.04
	BANK OF NOVA SCOTIA	2,208,000.00	1,987,072.07
	BARCLAYS COMMERCIAL MORTGAGE S	835,000.00	879,210.75
	BARCLAYS PLC	3,039,000.00	2,662,907.83
	BAYTEX ENERGY CORP	700,000.00	725,723.60
	BENCHMARK MORTGAGE TRUST	3,250,000.00	3,152,276.40
	BENCHMARK MORTGAGE TRUST	21,003,779.27	842,627.52
	BRASKEM IDESA SAPI	532,000.00	419,244.73
	BRASKEM NETHERLANDS	923,000.00	912,812.30
	BX TRUST 2019-OC11	4,485,000.00	4,015,511.99
	CANPACK SA/CANPACK US	654,000.00	638,147.76
	CARLYLE GLOBAL MARKET STRATEGI	1,700,000.00	1,701,218.90
	CARRIAGE SERVICES INC	713,000.00	660,605.48
	CCO HLDGS LLC/CAP CORP	1,420,000.00	1,252,672.45
	CELANESE US HOLDINGS LLC	1,659,000.00	1,772,139.44
	CHARLES SCHWAB CORP	818,000.00	731,246.60
	CHARTER COMM OPT LLC/CAP	1,585,000.00	1,616,343.09
	CHASE MORTGAGE FINANCE CORPORA	2,500,000.00	2,281,631.23
	CHENIERE ENERGY PARTNERS	1,662,000.00	1,486,260.29
	CIMPRESS PLC	627,000.00	634,025.54
	CITIGROUP COMMERCIAL MORTGAGE	1,800,000.00	1,689,061.14
	CITIGROUP COMMERCIAL MORTGAGE	1,000,000.00	859,487.60
	CITIGROUP COMMERCIAL MORTGAGE	5,000,000.00	3,947,713.00
	CITIGROUP COMMERCIAL MORTGAGE	485,000.00	463,391.31
	CITIGROUP INC	1,107,000.00	1,084,553.69
	CITIZENS FINANCIAL GROUP	1,546,000.00	1,607,187.65
	CKE RESTAURANTS HOLDINGS INC	2,612,250.00	2,334,456.54
	CMS ENERGY CORP	2,522,000.00	2,433,662.41
	CNTRL PARENT/CDK GLB INC	618,000.00	631,903.10
	COLT FUNDING LLC	1,225,940.63	1,216,497.82
	COMMONWEALTH OF BAHAMAS	897,000.00	840,802.38
	CONSENSUS CLOUD SOLUTION	873,000.00	868,991.25
	CORESTATES CAPTL III	1,321,000.00	1,302,012.40
	CORURIFE NETHERLANDS BV	1,150,000.00	1,087,752.11
	CREDIT ACCEPTANC	460,000.00	491,877.05
	CREDIT SUISSE MORTGAGE TRUST	1,199,000.00	995,270.48
	CSAIL COMMERCIAL MORTGAGE TRUS	1,000,000.00	920,729.50
	CSC HOLDINGS LLC	716,000.00	363,474.68

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	DELTA AIR LINES/SKYMILES	2,387,000.00	2,383,154.54
	DREYFUS GOVERNMENT CASH MANAGE	14,626,973.26	14,626,973.26
	DRIVEN BRANDS FUNDING LLC	1,500,000.00	1,557,734.55
	DRYDEN SENIOR LOAN FUND	1,600,000.00	1,600,283.20
	ECOPETROL SA	200,000.00	199,567.58
	ECOPETROL SA	630,000.00	679,822.29
	EDISON INTERNATIONAL	1,781,000.00	1,764,497.18
	EDISON INTERNATIONAL	1,210,000.00	1,182,435.11
	ELECTRICITE DE FRANCE SA	1,215,000.00	1,163,689.61
	ENBRIDGE INC	1,774,000.00	1,741,435.21
	ENCORE CAPITAL GROUP INC	585,000.00	616,547.30
	ENERGY TRANSFER LP	395,000.00	374,688.87
	ESKOM HOLDINGS SOC LTD	800,000.00	847,112.64
	EXXON MOBIL CORPORATION	7,034.00	824,525.48
	FIRST MARYLAND CAPTL II	1,397,000.00	1,330,692.88
	FIRST REPUBLIC BANK/CA	95,203.00	38.08
	FORD MOTOR CREDIT CO LLC	2,109,000.00	2,102,552.03
	FORESTAR GROUP INC	559,000.00	546,575.16
	FORTRESS TRANS & INFRAST	455,000.00	478,895.69
	FRESB MULTIFAMILY MORTGAGE PAS	22,890,677.91	923,181.04
	GALAXY CLO LTD	1,600,000.00	1,600,281.60
	GALAXY CLO LTD	1,600,000.00	1,600,313.60
	GAP INC/THE	1,011,000.00	914,512.99
	GENERAL MOTORS FINL CO	3,136,000.00	2,741,242.08
	GENESIS ENERGY LP/FIN	227,000.00	232,380.58
	GENESIS ENERGY LP/FIN	99,000.00	102,524.00
	GENM CAPITAL LABUAN	1,355,000.00	1,231,641.65
	GOLDMAN SACHS GROUP INC	1,679.00	831,289.69
	GOLDMAN SACHS GROUP INC	1,696,000.00	1,912,953.42
	GOLUB CAPITAL BDC	2,205,000.00	2,035,324.37
	GRAY TELEVISION INC	728,000.00	457,885.86
	GS MORTGAGE SECURITIES TRUST	2,202,000.00	2,172,395.87
	GS MORTGAGE-BACKED SECURITIES	1,122,267.53	997,094.75
	HCA INC	2,073,000.00	2,158,370.31
	HERBALIFE/HLF FINANCING	450,000.00	448,730.51
	HF SINCLAIR CORP	2,152,000.00	2,140,915.69
	HILCORP ENERGY I/HILCORP	168,000.00	163,451.72
	HILCORP ENERGY I/HILCORP	488,000.00	473,645.43
	HONEYWELL INTERNATIONAL	1,801,000.00	1,849,528.32
	IBM CORP	3,865.00	854,474.20
	ICAHN ENTERPRISES/FIN	713,000.00	683,276.24
	JACK IN THE BOX FUNDING LLC	950,000.00	858,815.20
	JOHNSON & JOHNSON	4,713.00	763,788.78
	JP MORGAN MORTGAGE TRUST	1,054,517.23	999,871.09
	JP MORGAN MORTGAGE TRUST	2,578,796.81	2,199,188.64
	JP MORGAN MORTGAGE TRUST	1,247,148.19	1,126,502.19
	JPMBB COMMERCIAL MORTGAGE SECU	825,000.00	784,518.98

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	KROGER CO	1,599,000.00	1,611,007.87
	MATTEL INC	2,020,000.00	1,930,193.43
	MC BRAZIL DWNSTRM	780,452.71	667,847.80
	MERITAGE HOMES CORP	1,691,000.00	1,615,845.87
	MICHAELS COS INC/THE	736,000.00	551,509.31
	MICRON TECHNOLOGY INC	2,044,000.00	1,783,873.81
	MICRON TECHNOLOGY INC	903,000.00	991,581.89
	MIDAS OPCO HOLDINGS LLC	1,131,000.00	1,097,432.15
	MIDWEST CONNECTOR CAPIT	2,496,000.00	2,480,013.94
	MILL CITY MORTGAGE TRUST	3,750,000.00	3,466,163.63
	MINEJESA CAPITAL BV	898,282.00	884,915.47
	MORGAN STANLEY	2,189,000.00	2,201,377.77
	NATIONAL RURAL UTIL COOP	1,186,000.00	1,182,386.85
	NATIONSTAR MTG HLD INC	615,000.00	625,317.86
	NBC FUNDING LLC	1,629,375.00	1,551,923.15
	NEIGHBORLY ISSUER LLC	2,515,500.00	2,329,920.75
	NEUBERGER BERMAN CLO LTD	1,700,000.00	1,701,676.20
	NGPL PIPECO LLC	1,742,000.00	2,060,237.29
	OCTAGON INVESTMENT PARTNERS 39	2,300,000.00	2,302,624.30
	OHI GROUP SA	795,000.00	791,025.00
	ONEMAIN FINANCE CORP	775,000.00	821,255.88
	ONSLOW BAY FINANCIAL LLC	721,662.45	604,190.45
	OWENS-BROCKWAY	607,000.00	623,554.71
	OXFORD FINANCE CREDIT FUND III	1,170,000.00	1,188,389.24
	PACIFIC GAS & ELECTRIC	1,781,000.00	1,559,285.00
	PALMER SQUARE CLO LTD	2,250,000.00	2,259,580.50
	PARAMOUNT GLOBAL	876,000.00	776,153.65
	PARKLAND CORP	883,000.00	836,003.21
	PEDIATRIX MEDICAL GROUP INC	940,000.00	910,515.30
	PENNYMAC FIN SVCS INC	504,000.00	537,417.42
	PETROLEOS MEXICANOS	950,000.00	775,817.99
	PETROLEOS MEXICANOS	350,000.00	243,824.79
	PHILIP MORRIS INTL INC	6,351.00	771,011.40
	PHILIP MORRIS INTL INC	2,121,000.00	2,216,322.17
	PLAINS ALL AMERICAN PIPE	904,000.00	900,105.39
	PLANET FITNESS MASTER ISSUER L	3,020,000.00	3,132,219.58
	PNC CAPITAL TRUST C	1,318,000.00	1,282,889.52
	PRECISION DRILLING CORP	426,000.00	424,731.63
	RBSCF TRUST	2,314,952.73	2,193,417.94
	REPUBLIC OF ANGOLA	1,050,000.00	953,799.00
	REPUBLIC OF ARGENTINA	993,600.00	601,128.00
	REPUBLIC OF GHANA	1,350,000.00	703,890.00
	REPUBLIC OF SERBIA	1,100,000.00	922,521.17
	RHP HOTEL PPTY/RHP FINAN	728,000.00	704,379.60
	ROYAL CARIBBEAN CRUISES	433,000.00	436,792.65
	RTX CORP	6,550.00	793,598.00
	SABRA HEALTH CARE LP	1,372,000.00	1,299,231.69

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	SEMPRA INFRASTRUCTURE PA	1,579,000.00	1,347,023.85
	SIMMONS FOOD INC/SIMMONS	1,203,000.00	1,139,707.16
	SIXTH STREET SPECIALTY LENDING INC	2,041,000.00	1,946,389.83
	SM ENERGY CO	659,000.00	661,496.29
	SPEEDWAY MOT/SPEEDWAY FD	731,000.00	718,886.89
	STANLEY BLACK & DECKER I	8,228.00	906,149.64
	STANLEY BLACK & DECKER I	681,000.00	644,194.47
	STATE STREET CORP	2,639,000.00	2,289,046.75
	STERICYCLE INC	599,000.00	596,741.17
	STORE CAPITAL LLC	3,188,000.00	2,786,149.25
	TEXAS INSTRUMENTS INC	3,951.00	816,158.07
	TEXTRON FINANCIAL CORP	2,057,000.00	1,844,387.68
	TOLL BROS FINANCE CORP	2,511,000.00	2,434,883.05
	TOWD POINT MORTGAGE TRUST	2,375,000.00	2,154,233.78
	TPG REAL ESTATE FINANCE	1,293,077.39	1,241,546.96
	TRANSDIGM INC	681,000.00	703,594.90
	TRUIST FINANCIAL CORP	2,735,000.00	2,700,778.89
	TSC SPV FUNDING LLC	2,475,000.00	2,512,171.53
	TURNING POINT BRANDS INC	1,032,000.00	1,028,831.04
	UBS COMMERCIAL MORTGAGE TRUST	540,000.00	513,492.10
	UNITEDHEALTH GROUP INC	1,801,000.00	1,806,500.25
	US TREASURY N/B	8,400,000.00	8,627,062.50
	US TREASURY N/B	16,606,000.00	17,894,262.26
	US TREASURY N/B	4,870,000.00	4,934,299.19
	US TREASURY N/B	3,240,000.00	3,293,156.25
	US TREASURY N/B	47,000,000.00	49,048,906.25
	US TREASURY N/B	4,355,000.00	4,555,738.28
	US TREASURY N/B	5,100,000.00	5,160,960.91
	VALARIS LTD	592,000.00	609,906.42
	VIATRIS INC	2,266,000.00	2,012,177.82
	VICI PROPERTIES / NOTE	1,777,000.00	1,807,893.15
	WARNERMEDIA HOLDINGS INC	2,522,000.00	1,945,494.46
	WE SODA INV HOLDING PLC	790,000.00	820,494.00
	WEIR GROUP PLC/THE	2,645,000.00	2,543,831.08
	WELLS FARGO COMMERCIAL MORTGAG	620,000.00	610,881.91
	WYNN MACAU LTD	456,000.00	456,000.00
	WYNN MACAU LTD	676,000.00	657,089.64
	XEROX HOLDINGS CORP	1,086,000.00	1,076,780.29
	ZAXBY'S FUNDING LLC	1,649,000.00	1,515,265.28
TOTAL TS Strategic Income Ops Fund		371,814,255.11	328,989,424.03