

# TS Balanced

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Balanced</b>			
	1011778 BC / NEW RED FIN	83,000.00	80,095.00
	1011778 BC / NEW RED FIN	46,000.00	44,792.50
	7-ELEVEN INC	640,000.00	622,520.33
	ABBVIE INC	491,000.00	564,178.34
	ABBVIE INC	322,000.00	328,404.83
	ABBVIE INC	350,000.00	382,764.81
	ABC SUPPLY CO INC	154,000.00	154,000.00
	ACADIA HEALTHCARE CO INC	42,000.00	43,584.24
	ACCENTURE PLC	11,242.00	3,105,602.50
	ADAMS OUTDOOR ADVERTISING	379,305.91	406,297.89
	ADAPTHEALTH LLC	51,000.00	50,745.00
	AGATE BAY MORTGAGE LOAN TRUST	276,144.89	281,015.70
	AGATE BAY MORTGAGE LOAN TRUST	617,080.19	635,197.91
	AGATE BAY MORTGAGE LOAN TRUST	623,645.22	650,171.16
	AIR CANADA 2015-1A PTT	89,174.74	89,189.92
	AKER BP ASA	505,000.00	522,207.47
	ALBERTSONS COS/SAFEWAY	118,000.00	122,300.51
	ALBERTSONS COS/SAFEWAY	26,000.00	24,742.64
	ALCON FINANCE CORP	431,000.00	445,825.40
	ALCON INC	5,751.00	403,605.18
	ALIBABA GROUP HOLDING LTD	20,964.00	4,753,167.72
	ALLISON TRANSMISSION INC	28,000.00	27,125.00
	ALLSTATE CORP/THE	599,000.00	548,125.64
	ALPHABET INC	8,205.00	16,973,109.15
	ALPHABET INC	215,000.00	185,238.68
	ALTICE FRANCE SA	99,000.00	102,960.00
	AMAZON.COM INC	5,262.00	16,281,048.96
	AMC NETWORKS INC	59,000.00	57,377.50
	AMCOR FLEXIBLES NORTH AM	478,000.00	474,737.63
	AMERICAN AXLE & MFG INC	25,000.00	25,750.00
	AMERICAN EXPRESS CO	20,384.00	2,883,112.96
	AMERICAN FINANCIAL GROUP INC/OH	238,000.00	281,648.25
	AMERICAN HOMES 4 RENT	315,000.00	345,182.02
	AMERICAN WATER CAPITAL C	347,000.00	488,726.58
	AMERISOURCEBERGEN CORP	34,268.00	4,046,022.76
	AMN HEALTHCARE INC	26,000.00	26,585.00
	AMSTED INDUSTRIES	104,000.00	110,370.00
	ANGI GROUP LLC	33,000.00	33,000.00
	ANHEUSER-BUSCH CO/INBEV	692,000.00	819,619.19
	ANTERO RESOURCES CORP	23,000.00	23,017.71
	APACHE CORP	120,000.00	123,000.00
	APIDOS CLO	250,000.00	250,864.25
	APIDOS CLO	450,000.00	450,018.00
	APPLE INC	171,966.00	21,005,646.90
	APPLE INC	368,000.00	456,328.42
	APPLE INC	899,000.00	956,384.41

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	ARCHES BUYER INC	97,000.00	96,825.40
	ARCONIC CORP	25,000.00	26,705.00
	ARCONIC CORP	10,000.00	10,777.85
	ARES CAPITAL CORP	520,000.00	536,094.06
	ASHTED CAPITAL INC	326,000.00	339,855.00
	AT&T INC	28,740.00	869,959.80
	AT&T INC	274,000.00	308,749.26
	AVIS BUDGET CAR/FINANCE	109,000.00	110,635.00
	AVOLON HOLDINGS FNDG LTD	25,000.00	26,174.14
	BANK	825,000.00	917,066.29
	BANK OF AMERICA CORP	720,000.00	786,650.72
	BANK OF AMERICA CORP	478,000.00	522,558.43
	BANK OF MONTREAL	525,000.00	576,361.10
	BARCLAYS PLC	586,000.00	605,436.84
	BAT INTL FINANCE PLC	380,000.00	375,982.17
	BAUSCH HEALTH COS INC	78,000.00	82,777.50
	BAUSCH HEALTH COS INC	29,000.00	28,861.38
	BAUSCH HEALTH COS INC	118,000.00	120,973.60
	BEACON ROOFING SUPPLY INC	129,000.00	131,902.50
	BECTON DICKINSON AND CO	13,000.00	3,160,950.00
	BECTON DICKINSON AND CO	474,000.00	563,319.36
	BENEFIT STREET PARTNERS CLO LT	575,000.00	577,130.95
	BERKSHIRE HATHAWAY FIN	330,000.00	380,908.61
	BERKSHIRE HATHAWAY INC	46,875.00	11,975,156.25
	BHMS MORTGAGE TRUST	915,000.00	914,432.70
	BLACK KNIGHT INFOSERV LL	32,000.00	31,443.52
	BLUE RACER MID LLC/FINAN	65,000.00	70,051.80
	BOARDWALK PIPELINES LP	426,000.00	471,097.16
	BOEING CO/THE	10,646.00	2,711,749.12
	BOEING CO/THE	143,000.00	162,948.21
	BOEING CO/THE	191,000.00	240,852.42
	BOOZ ALLEN HAMILTON INC	52,000.00	52,273.00
	BOXER PARENT CO INC	29,000.00	31,102.50
	BPR TRUST	900,000.00	899,999.28
	BRASKEM AMERICA FINANCE	337,000.00	383,337.50
	BRISTOL-MYERS SQUIBB CO	101,090.00	6,381,811.70
	BRISTOL-MYERS SQUIBB CO	403,000.00	516,301.46
	BRISTOW GROUP INC	36,000.00	35,883.36
	BRITISH COLUMBIA PROV OF	741,000.00	696,536.40
	BURLINGTN NORTH SANTA FE	563,000.00	751,933.95
	BWX TECHNOLOGIES INC	84,000.00	84,853.02
	CABLE ONE INC	15,000.00	14,838.00
	CALIFORNIA RESOURCES CORP	43,000.00	43,761.53
	CALPINE CORP	31,000.00	30,218.80
	CAMELOT FINANCE SA	105,000.00	108,561.60
	CANADIAN NATURAL RESOURCES LTD	364,000.00	460,847.42
	CARNIVAL CORP	75,000.00	88,304.25

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	CARNIVAL CORP	12,000.00	12,891.60
	CARRIAGE SERVICES INC	151,000.00	158,550.00
	CARRIER GLOBAL CORP	581,000.00	568,769.61
	CARS.COM INC	50,000.00	52,062.50
	CASCADES INC/USA INC	188,000.00	197,400.00
	CBS OUT AMER CAP LLC/COR	41,000.00	43,357.50
	CCO HLDGS LLC/CAP CORP	25,000.00	26,432.88
	CCO HLDGS LLC/CAP CORP	196,000.00	210,210.00
	CCO HLDGS LLC/CAP CORP	134,000.00	138,857.50
	CCO HLDGS LLC/CAP CORP	11,000.00	11,211.20
	CCO HLDGS LLC/CAP CORP	50,000.00	50,625.00
	CCO HLDGS LLC/CAP CORP	19,000.00	19,042.18
	CDK GLOBAL INC	122,000.00	127,459.50
	CENOVUS ENERGY INC	377,000.00	407,132.64
	CENTRAL GARDEN & PET CO	15,000.00	15,150.00
	CF HIPPOLYTA ISSUER LLC	357,892.06	360,486.38
	CHARLES RIVER LABORATORIES INTERNATIONAL INC	19,000.00	19,030.02
	CHARTER COMM OPT LLC/CAP	586,000.00	761,172.21
	CHENIERE CORP CHRISTI HD	688,000.00	791,849.62
	CHENIERE ENERGY INC	76,000.00	79,052.92
	CHENIERE ENERGY PARTNERS LP	97,000.00	100,880.00
	CHENIERE ENERGY PARTNERS LP	53,000.00	53,927.50
	CHEVRON CORP	20,000.00	2,095,800.00
	CHOBANI LLC/FINANCE CORP	70,000.00	71,400.00
	CHURCHILL DOWNS INC	103,000.00	106,526.21
	CIFC FUNDING LTD	465,000.00	466,258.29
	CIGNA CORP	420,000.00	478,273.46
	CIMPRESS PLC	354,000.00	373,717.80
	CITIGROUP INC	265,000.00	314,860.77
	CITIGROUP INC	444,000.00	476,887.36
	CLEARWAY ENERGY OP LLC	16,000.00	16,646.24
	CLEARWAY ENERGY OP LLC	13,000.00	12,468.18
	CLEVELAND ELEC ILLUMINAT	560,000.00	621,311.99
	CME GROUP INC	10,160.00	2,074,976.80
	COMCAST CORP	120,000.00	6,493,200.00
	COMCAST CORP	346,000.00	385,495.01
	COMCAST CORP	412,000.00	471,370.08
	COMMERCIAL METALS CO	4,000.00	3,925.84
	COMMONSPIRIT HEALTH	466,000.00	501,126.72
	COMMSCOPE INC	19,000.00	20,179.52
	CONTINENTAL RESOURCES INC/OK	26,000.00	26,000.52
	CONTINENTAL RESOURCES INC/OK	35,000.00	36,961.75
	CONTINENTAL RESOURCES INC/OK	25,000.00	28,246.50
	COOKE OMEGA/ALPHA VESSEL	246,000.00	252,765.00
	COOPERATIEVE RABOBANK UA	543,000.00	530,133.68
	CORESTATES CAPTL III	699,000.00	675,931.20

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	COX COMMUNICATIONS INC	360,000.00	388,307.59
	CREDIT ACCEPTANCE CORP	141,000.00	148,402.50
	CREDIT SUISSE COMMERCIAL MORTG	496,460.67	506,291.29
	CREDIT SUISSE MORTGAGE TRUST	605,718.18	614,803.53
	CREDIT SUISSE MORTGAGE TRUST	555,967.80	577,020.47
	CREDIT SUISSE MORTGAGE TRUST	536,685.66	570,954.33
	CROWN CASTLE INTL CORP	543,000.00	591,409.41
	CSC HOLDINGS LLC	205,000.00	201,641.08
	CVR PARTNERS/CVR NITROGE	46,000.00	46,402.50
	CVS HEALTH CORP	10,000.00	752,300.00
	CVS HEALTH CORP	310,000.00	378,545.47
	CVS HEALTH CORP	361,000.00	409,843.37
	DANA INC	23,000.00	24,610.00
	DAVITA INC	80,000.00	81,372.00
	DAVITA INC	59,000.00	56,533.80
	DEERE & CO	16,080.00	6,016,171.20
	DELEK LOG PART/FINANCE	92,000.00	92,000.00
	DELTA AIR LINES INC	46,000.00	44,822.57
	DELTA AIR LINES/SKYMILES	29,000.00	31,519.37
	DEUTSCHE TELEKOM INT FIN	199,000.00	294,851.20
	DH EUROPE FINANCE	537,000.00	546,249.69
	DIAMOND SPORTS GR/DIAMON	92,000.00	66,217.92
	DIAMONDBACK ENERGY INC	510,000.00	507,950.24
	DIVERSIFIED HEALTHCARE TRUST	53,000.00	59,996.00
	DIVERSIFIED HEALTHCARE TRUST	12,000.00	12,330.00
	DIVERSIFIED HEALTHCARE TRUST	74,000.00	72,982.50
	DOMINOS PIZZA MASTER ISSUER LL	192,060.00	192,365.38
	DREYFUS GOVERNMENT CASH MANAGE	9,392,251.31	9,392,251.31
	DRIVEN BRANDS FUNDING LLC	857,500.00	903,419.13
	DUKE ENERGY PROGRESS LLC	319,000.00	359,781.08
	DUPONT DE NEMOURS INC	67,991.00	5,254,344.48
	DYCOM INDUSTRIES INC	56,000.00	56,086.24
	EAGLE MATERIALS INC	113,000.00	116,704.89
	EDISON INTERNATIONAL	320,000.00	343,194.16
	ELARA HGV TIMESHARE ISSUER	572,775.21	586,199.92
	ELECTRICITE DE FRANCE SA	522,000.00	594,365.67
	ENABLE MIDSTREAM PARTNERS LP	150,000.00	155,884.89
	ENCOMPASS HEALTH CORP	39,000.00	39,940.68
	ENERGY TRANSFER LP	327,000.00	365,738.89
	EQM MIDSTREAM PARTNERS L	26,000.00	25,335.96
	EQM MIDSTREAM PARTNERS L	18,000.00	17,460.00
	EQUINIX INC	434,000.00	457,502.41
	EXXON MOBIL CORP	38,000.00	2,121,540.00
	FACEBOOK INC	58,621.00	17,265,643.13
	FANNIE MAE	491,065.26	553,488.75
	FANNIE MAE	255,397.73	276,304.18
	FANNIE MAE	424,040.97	450,875.47

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	FANNIE MAE	28.70	32.26
	FANNIE MAE	457.83	511.24
	FANNIE MAE	432,529.06	504,505.81
	FANNIE MAE	390,186.65	456,249.84
	FANNIE MAE	59,068.76	63,208.02
	FANNIE MAE	978,733.20	1,047,813.00
	FANNIE MAE	1,075,502.54	1,135,240.19
	FANNIE MAE	790,739.52	790,409.13
	FANNIE MAE	1,102,374.87	1,155,556.98
	FANNIE MAE	751,409.13	789,280.85
	FANNIE MAE	766,985.66	788,273.76
	FANNIE MAE	1,108,460.20	1,160,475.61
	FANNIE MAE	176,313.78	202,783.84
	FEDEX CORP	8,072.00	2,292,770.88
	FEDEX CORP	377,000.00	455,194.29
	FIRSTCASH INC	50,000.00	51,225.00
	FIRSTENERGY TRANSMISSION	31,000.00	35,730.78
	FIRSTENERGY TRANSMISSION	65,000.00	68,355.98
	FISERV INC	536,000.00	577,768.59
	FORD MOTOR CO	26,000.00	26,192.40
	FORD MOTOR CO	27,000.00	32,700.11
	FORD MOTOR CREDIT CO LLC	200,000.00	207,500.00
	FORD MOTOR CREDIT CO LLC	296,000.00	306,361.48
	FORD MOTOR CREDIT CO LLC	200,000.00	210,214.00
	FORD MOTOR CREDIT CO LLC	256,000.00	270,899.20
	FORTRESS TRANS & INFRAST	64,000.00	64,080.00
	FORTRESS TRANS & INFRAST	15,000.00	15,675.00
	FORTRESS TRANS & INFRAST	52,000.00	59,215.00
	FOX CORP	66,476.00	2,400,448.36
	FREDDIE MAC	2,504.60	2,512.67
	FREDDIE MAC	2,206.31	2,567.86
	FREDDIE MAC	256,371.14	281,882.80
	FREDDIE MAC	1,314,956.67	1,475,267.73
	FREDDIE MAC	1,050,075.20	1,162,318.33
	FREDDIE MAC	2,158,012.53	2,389,054.88
	FREDDIE MAC	739,967.03	811,372.22
	FREEPORT-MCMORAN INC	177,000.00	188,080.20
	FRONTIER COMMUNICATIONS	41,000.00	43,460.00
	FRONTIER COMMUNICATIONS	97,000.00	98,697.50
	GCI LLC	25,000.00	25,593.75
	GENERAL DYNAMICS CORP	14,000.00	2,541,840.00
	GENERAL ELECTRIC CO	285,000.00	305,783.65
	GENERAL MOTORS FINL CO	202,000.00	217,384.44
	GENERAL MOTORS FINL CO	349,000.00	413,772.86
	GENESIS ENERGY LP/FIN	37,000.00	37,463.24
	GFL ENVIRONMENTAL INC	63,000.00	61,110.00
	GLOBAL PART/GLP FINANCE	18,000.00	19,318.50

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Category	Issuer Name	Shares/Par	Market Value Base
	GLS AUTO RECEIVABLES TRUST	183,340.55	184,445.43
	GO DADDY OPCO/FINCO	50,000.00	49,210.00
	GOEASY LTD	97,000.00	100,516.25
	GOLDMAN SACHS GROUP INC/THE	34,762.00	11,367,174.00
	GOLDMAN SACHS GROUP INC/THE	350,000.00	355,395.71
	GOLDMAN SACHS GROUP INC/THE	428,000.00	468,282.60
	GOLDMAN SACHS GROUP INC/THE	440,000.00	443,211.66
	GOODYEAR TIRE & RUBBER CO/THE	47,000.00	47,000.00
	GOVERNMENT NATIONAL MORTGAGE A	690,625.08	774,445.75
	GOVERNMENT NATIONAL MORTGAGE A	368,923.23	409,738.54
	GOVERNMENT NATIONAL MORTGAGE A	5,468,561.34	112,902.82
	GRAY TELEVISION INC	32,000.00	31,720.00
	GROUP 1 AUTOMOTIVE INC	46,000.00	45,712.50
	GS MORTGAGE SECURITIES TRUST	700,000.00	728,373.66
	H&E EQUIPMENT SERVICES INC	87,000.00	84,607.50
	HCA HEALTHCARE INC	43,170.00	8,130,637.80
	HCA INC	229,000.00	231,643.74
	HEALTHCARE REALTY TRUST INC	533,000.00	518,532.14
	HERBALIFE/HLF FINANCING	23,000.00	25,012.50
	HERTZ VEHICLE FINANCING LLC	182,512.79	183,308.42
	HEWLETT PACKARD ENTERPRISE CO	544,000.00	607,217.48
	HILCORP ENERGY I/HILCORP	39,000.00	39,341.25
	HILTON DOMESTIC OPERATIN	51,000.00	49,500.60
	HILTON WORLDWIDE HOLDINGS INC	56,001.00	6,771,640.92
	HLF FIN SARL LLC/HERBALI	126,000.00	131,985.00
	HOME DEPOT INC/THE	384,000.00	531,737.04
	HONEYWELL INTERNATIONAL INC	26,682.00	5,791,861.74
	HOWARD HUGHES CORP/THE	45,000.00	44,071.88
	HOWMET AEROSPACE INC	13,000.00	15,717.65
	HOWMET AEROSPACE INC	29,000.00	34,220.00
	HSBC HOLDINGS PLC	451,000.00	497,065.19
	HUBBELL INC	35,488.00	6,632,352.32
	HUDBAY MINERALS INC	24,000.00	25,620.00
	HUDBAY MINERALS INC	32,000.00	33,257.92
	HUNTINGTON BANCSHARES INC/OH	745,000.00	746,368.50
	HYUNDAI CAPITAL AMERICA	598,000.00	617,521.50
	IMPERIAL BRANDS FIN PLC	640,000.00	703,304.35
	INTERNATIONAL BUSINESS MACHINES CORP	30,494.00	4,063,630.44
	IRON MOUNTAIN INC	59,000.00	59,734.55
	IRON MOUNTAIN INC	82,000.00	84,607.60
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	62,002.00	6,750,777.76
	J2 GLOBAL INC	52,000.00	52,697.06
	JACK IN THE BOX FUNDING LLC	694,750.00	712,542.55
	JB POINDEXTER & CO INC	150,000.00	158,437.50
	JBS USA LUX/JBS USA FIN	66,000.00	72,537.30
	JBS USA/FOOD/FINANCE	123,000.00	136,129.64

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	JD.COM INC	59,307.00	5,001,359.31
	JERSEY MIKE'S FUNDING LLC	378,000.00	399,606.48
	JOHN DEERE CAPITAL CORP	545,000.00	552,926.13
	JOHNSON & JOHNSON	55,966.00	9,198,012.10
	JONES LANG LASALLE INC	40,029.00	7,166,792.16
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	499,581.50
	JP MORGAN MORTGAGE TRUST	724,664.67	745,582.41
	JPMORGAN CHASE & CO	39,000.00	5,936,970.00
	JPMORGAN CHASE & CO	572,000.00	618,180.47
	JPMORGAN CHASE & CO	556,000.00	565,481.13
	KAISER ALUMINUM CORP	24,000.00	24,565.20
	KRAFT HEINZ FOODS CO	56,000.00	58,385.54
	KROGER CO	202,000.00	243,278.79
	L BRANDS INC	35,000.00	37,537.50
	LAMAR MEDIA CORP	38,000.00	39,757.50
	LAMAR MEDIA CORP	21,000.00	20,160.21
	LEGACY LIFEPOINT HEALTH	17,000.00	18,062.50
	LEVEL 3 FINANCING INC	44,000.00	45,283.48
	LEVEL 3 FINANCING INC	78,000.00	75,562.50
	LLOYDS BANKING GROUP PLC	560,000.00	604,358.59
	LOGMEIN INC	58,000.00	60,719.04
	LOWE'S COS INC	559,000.00	644,380.04
	LUMEN TECHNOLOGIES INC	26,000.00	26,557.18
	MACY'S RETAIL HLDGS LLC	7,000.00	7,000.00
	MACY'S RETAIL HLDGS LLC	87,000.00	89,214.59
	MADISON PARK FUNDING LTD	850,000.00	850,075.65
	MADISON PARK FUNDING LTD	465,000.00	465,000.00
	MADISON PARK FUNDING LTD	465,000.00	465,048.83
	MARS INC	539,000.00	600,590.65
	MASTERCARD INC	372,000.00	408,694.40
	MATTEL INC	17,000.00	17,551.48
	MDC PARTNERS INC	90,000.00	90,900.00
	MEDNAX INC	110,000.00	117,623.00
	MEG ENERGY CORP	22,000.00	22,724.90
	MEG ENERGY CORP	59,000.00	61,802.50
	MERCER INTERNATIONAL INC	41,000.00	42,476.00
	MERCK & CO INC	31,591.00	2,435,350.19
	MEREDITH CORP	64,000.00	68,664.32
	MERITAGE HOMES CORP	54,000.00	54,000.00
	MERITOR INC	40,000.00	42,600.00
	MERITOR INC	41,000.00	41,123.00
	METROPOLITAN EDISON	99,000.00	109,060.29
	MGIC INVESTMENT CORP	56,000.00	58,310.00
	MGM GROWTH/MGM FINANCE	81,000.00	86,942.83
	MICROSOFT CORP	89,192.00	21,028,797.84
	MICROSOFT CORP	283,000.00	315,860.86
	MID-AMERICA APARTMENTS	388,000.00	419,749.30

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	MINERAL RESOURCES LTD	32,000.00	35,376.32
	MINERALS TECHNOLOGIES INC	17,000.00	17,531.25
	MODIVCARE INC	75,000.00	78,937.50
	MONSTER BEVERAGE CORP	63,257.00	5,762,080.13
	MOOG INC	97,000.00	98,940.00
	MORGAN STANLEY	633,000.00	700,014.22
	MPT OPER PARTNERSP/FINL	112,000.00	115,640.00
	MURPHY OIL CORP	99,000.00	90,090.00
	MURPHY OIL USA INC	40,000.00	39,317.00
	MYLAN INC	431,000.00	487,567.64
	NAVIENT CORP	92,000.00	96,610.12
	NAVIENT CORP	100,000.00	108,233.33
	NAVIENT CORP	99,000.00	102,712.50
	NCR CORP	37,000.00	37,419.21
	NEIGHBORLY ISSUER LLC	850,000.00	852,567.00
	NESCO HOLDINGS II INC	83,000.00	85,116.50
	NETFLIX INC	10,412.00	5,431,523.92
	NETFLIX INC	108,000.00	122,786.28
	NETFLIX INC	48,000.00	56,762.40
	NEW ENTERPRISE STONE & L	55,000.00	56,375.00
	NEW MOUNTAIN CLO 1 LTD	525,000.00	526,056.83
	NEW YORK LIFE GLOBAL FDG	278,000.00	296,208.34
	NEXSTAR BROADCASTING INC	41,000.00	41,431.94
	NGPL PIPECO LLC	487,000.00	645,034.24
	NORFOLK SOUTHERN CORP	471,000.00	571,770.87
	NORTHWESTERN MUTUAL LIFE	404,000.00	429,265.43
	NOVELIS CORP	85,000.00	88,978.00
	NOVELIS CORP	5,000.00	5,150.55
	NTC CAPITAL I	552,000.00	534,750.00
	NUFARM AUSTRALIA/AMERICA	51,000.00	52,166.88
	NUSTAR LOGISTICS LP	221,000.00	231,187.00
	NXP BV/NXP FUNDING LLC	579,000.00	675,614.93
	OCCIDENTAL PETROLEUM CORP	8,000.00	6,400.00
	OCCIDENTAL PETROLEUM CORP	80,000.00	64,400.00
	OCCIDENTAL PETROLEUM CORP	61,000.00	72,285.00
	OCCIDENTAL PETROLEUM CORP	64,000.00	70,246.72
	OCCIDENTAL PETROLEUM CORP	70,000.00	78,666.00
	OCCIDENTAL PETROLEUM CORP	40,000.00	44,168.00
	OHA LOAN FUNDING LTD	575,000.00	576,194.28
	ONEMAIN FINANCE CORP	32,000.00	31,120.00
	ONEMAIN FINANCE CORP	76,000.00	84,192.80
	OPEN TEXT CORP	68,000.00	68,340.00
	ORACLE CORP	82,126.00	5,762,781.42
	ORACLE CORP	351,000.00	368,178.55
	OWENS-BROCKWAY	58,000.00	63,053.25
	PACIFIC GAS & ELECTRIC	577,000.00	502,696.69
	PACIFICORP	468,000.00	611,129.80

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	PALMER SQUARE LOAN FUNDING LTD	1,000,000.00	1,000,104.00
	PARKER-HANNIFIN CORP	14,919.00	4,705,900.17
	PARKLAND CORP/CANADA	83,000.00	83,286.35
	PATTERN ENERGY OP LP/PAT	44,000.00	44,715.00
	PDC ENERGY INC	73,000.00	74,907.13
	PDC ENERGY INC	164,000.00	170,109.00
	PENNYMAC FINANCIAL SERVICES INC	39,000.00	40,425.45
	PENNYMAC FINANCIAL SERVICES INC	13,000.00	12,431.25
	PEPSICO INC	8,485.00	1,200,203.25
	PERFORMANCE FOOD GROUP I	93,000.00	93,348.75
	PERFORMANCE FOOD GROUP I	21,000.00	22,417.50
	PG&E CORP	23,000.00	24,298.93
	PG&E CORP	15,000.00	15,923.25
	PHILIP MORRIS INTERNATIONAL INC	61,125.00	5,424,232.50
	PHILLIPS 66 PARTNERS LP	202,000.00	216,029.33
	PHILLIPS 66 PARTNERS LP	536,000.00	543,338.80
	PHOTO HOLDINGS MERGER SU	220,000.00	238,425.00
	PILGRIM'S PRIDE CORP	42,000.00	41,841.66
	PLASTIPAK HOLDINGS INC	66,000.00	67,897.50
	PNC BANK NA	370,000.00	382,642.16
	PNC CAPITAL TRUST C	704,000.00	678,360.99
	POST HOLDINGS INC	42,000.00	41,538.00
	PRIME SECSRVC BRW/FINANC	127,000.00	137,061.58
	PRIME SECSRVC BRW/FINANC	27,000.00	26,190.00
	PROCTER & GAMBLE CO/THE	12,856.00	1,741,088.08
	QTS LP/FINANCE	43,000.00	42,785.00
	QUAD/GRAPHICS INC	79,000.00	78,049.63
	QUICKEN LOANS LLC/QUICKN	32,000.00	30,880.00
	QVC INC	96,000.00	99,360.00
	QVC INC	59,000.00	59,467.58
	RAYTHEON TECHNOLOGIES CORP	103,849.00	8,024,412.23
	REALTY INCOME CORP	399,000.00	420,866.59
	REPUBLIC OF COLOMBIA	320,000.00	340,208.00
	REPUBLIC OF PERU	798,000.00	656,362.98
	REYNOLDS AMERICAN INC	473,000.00	524,674.57
	REYNOLDS GRP ISS/REYNOLD	20,000.00	19,600.00
	RHP HOTEL PPTY/RHP FINAN	21,000.00	21,083.37
	ROCKPOINT GAS STORAGE CA	33,000.00	33,247.50
	ROPER TECHNOLOGIES INC	502,000.00	522,438.87
	ROYAL CARIBBEAN CRUISES LTD	20,000.00	22,550.00
	ROYAL CARIBBEAN CRUISES LTD	41,000.00	47,816.25
	RUBY PIPELINE LLC	45,272.72	37,133.37
	SABRA HEALTH CARE LP	426,000.00	473,440.74
	SALESFORCE.COM INC	32,040.00	6,788,314.80
	SCHLUMBERGER NV	37,700.00	1,025,063.00
	SCRIPPS ESCROW II INC	17,000.00	16,702.50
	SEG HLD LLC/SEG FIN CORP	78,000.00	81,705.00

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	SELECT MEDICAL CORP	121,000.00	128,593.96
	SENSATA TECHNOLOGIES BV	67,000.00	68,208.01
	SEQUOIA MORTGAGE TRUST	313,890.88	318,077.71
	SEQUOIA MORTGAGE TRUST	919,951.58	979,164.54
	SEQUOIA MORTGAGE TRUST	834,664.40	888,387.82
	SERVICE PROPERTIES TRUST	59,000.00	59,000.00
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	924,037.95
	SHERWIN-WILLIAMS CO/THE	536,000.00	624,423.94
	SIGNATURE AVIATION US	66,000.00	67,116.72
	SIGNATURE BANK/NEW YORK NY	25,618.00	5,792,229.80
	SINCLAIR TELEVISION GROU	16,000.00	15,620.00
	SINCLAIR TELEVISION GROU	146,000.00	140,525.00
	SONIC AUTOMOTIVE INC	80,000.00	83,200.00
	SOUTHWESTERN ENERGY CO	46,000.00	50,485.00
	SPEEDWAY MOT/SPEEDWAY FD	64,000.00	64,000.00
	SPIRIT AEROSYSTEMS INC	32,000.00	34,400.00
	SS&C TECHNOLOGIES HOLDINGS INC	54,741.00	3,824,753.67
	SS&C TECHNOLOGIES INC	124,000.00	131,936.00
	STANDARD INDUSTRIES INC	16,000.00	16,680.00
	STANDARD INDUSTRIES INC	55,000.00	52,112.50
	STAPLES INC	80,000.00	84,400.00
	STARBUCKS CORP	38,065.00	4,159,362.55
	STARBUCKS CORP	307,000.00	297,886.16
	STARWOOD COMMERCIAL MORTGAGE T	915,000.00	914,429.86
	STERICYCLE INC	16,000.00	15,800.00
	STORE CAPITAL CORP	198,000.00	217,818.20
	STORE CAPITAL CORP	337,000.00	374,801.03
	STRYKER CORP	10,047.00	2,447,248.26
	SUMMIT MATERIALS LLC/FIN	45,000.00	47,069.55
	SUNOCO LP/FINANCE CORP	56,000.00	58,800.00
	SUPERIOR PLUS/GEN PRTNR	53,000.00	53,540.60
	SYSCO CORP	283,000.00	353,795.17
	T-MOBILE USA INC	598,000.00	651,658.54
	T-MOBILE USA INC	99,000.00	100,019.70
	TAL ADVANTAGE VII LLC	459,537.50	458,496.05
	TALEN ENERGY SUPPLY LLC	150,000.00	151,875.00
	TALLGRASS NRG PRTNR/FIN	118,000.00	119,770.00
	TALLGRASS NRG PRTNR/FIN	40,000.00	39,540.00
	TAYLOR MORR COMM/HLDGS	135,000.00	144,787.50
	TAYLOR MORRISON COMM	51,000.00	56,227.50
	TEGNA INC	144,000.00	149,437.44
	TELECOM ITALIA CAPITAL	62,000.00	73,470.00
	TELECOM ITALIA CAPITAL	110,000.00	124,756.50
	TENET HEALTHCARE CORP	96,000.00	97,348.80
	TENET HEALTHCARE CORP	55,000.00	59,381.85
	TERRAFORM POWER OPERATIN	135,000.00	140,171.85
	TEVA PHARMACEUTICALS NE	83,000.00	79,368.75

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Category	Issuer Name	Shares/Par	Market Value Base
	TEXAS INSTRUMENTS INC	60,000.00	11,339,400.00
	TICP CLO LTD	1,000,000.00	997,094.00
	TORONTO-DOMINION BANK	584,000.00	584,046.72
	TOWD POINT MORTGAGE TRUST	537,406.33	569,332.57
	TRANSDIGM INC	13,000.00	13,243.75
	TRANSDIGM INC	37,000.00	38,248.75
	TRANSDIGM INC	104,000.00	110,229.60
	TRANSDIGM INC	12,000.00	13,068.00
	TRI POINTE HOMES INC	19,000.00	20,998.99
	TRIP.COM GROUP LTD	137,787.00	5,460,498.81
	TRIVIUM PACKAGING FIN	51,000.00	53,486.25
	TRONOX INC	23,000.00	23,028.75
	TRUIST BANK	980,000.00	950,726.76
	TRUIST FINANCIAL CORP	380,000.00	405,790.41
	TYSON FOODS INC	274,000.00	299,103.33
	UNITED MEXICAN STATES	312,000.00	274,584.96
	UNITED RENTALS NORTH AM	35,000.00	35,247.10
	UNITED RENTALS NORTH AM	25,000.00	25,443.75
	UNITEDHEALTH GROUP INC	22,363.00	8,320,601.41
	UNITEDHEALTH GROUP INC	552,000.00	592,811.18
	US ACUTE CARE SOLUTIONS	8,000.00	8,300.00
	US CONCRETE INC	27,000.00	27,810.00
	US FOODS INC	68,000.00	72,896.00
	US TREASURY N/B	2,860,000.00	2,426,084.38
	US TREASURY N/B	9,765,000.00	9,069,243.75
	US TREASURY N/B	8,790,000.00	8,852,834.79
	US TREASURY N/B	1,225,000.00	1,266,439.45
	US TREASURY N/B	2,820,000.00	2,914,844.52
	US TREASURY N/B	11,170,000.00	11,202,288.23
	US TREASURY N/B	5,566,000.00	5,061,363.84
	US TREASURY N/B	3,565,000.00	3,469,747.66
	US TREASURY N/B	12,480,000.00	12,472,200.00
	VEREIT OPERATING PARTNER	487,000.00	532,774.15
	VERIZON COMMUNICATIONS	130,000.00	154,270.94
	VERIZON COMMUNICATIONS	596,000.00	524,209.15
	VIACOMCBS INC	377,000.00	440,651.22
	VIKING OCEAN CRUISES SHI	25,000.00	25,257.50
	VIRGINIA ELEC & POWER CO	373,000.00	369,792.89
	VISA INC	31,190.00	6,603,858.70
	VISA INC	400,000.00	472,476.61
	VOYA CLO LTD	465,000.00	465,170.19
	VULCAN MATERIALS CO	444,000.00	496,448.25
	WALMART INC	531,000.00	569,772.82
	WALT DISNEY CO/THE	22,743.00	4,196,538.36
	WASTE MANAGEMENT INC	1,003,000.00	863,268.84
	WEC ENERGY GROUP INC	891,000.00	813,072.41
	WELLS FARGO & CO	63,000.00	70,003.72

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Category	Issuer Name	Shares/Par	Market Value Base
	WENDYS FUNDING LLC	1,306,125.00	1,342,578.95
	WESCO DISTRIBUTION INC	56,000.00	62,664.00
	WF-RBS COMMERCIAL MORTGAGE TRU	980,167.49	984,172.16
	WORKDAY INC	18,759.00	4,660,298.37
	WR GRACE & CO-CONN	15,000.00	15,528.00
	WYNDHAM HOTELS & RESORTS INC	26,000.00	26,585.00
	WYNDHAM HOTELS & RESORTS INC	17,000.00	17,195.50
	XEROX HOLDINGS CORP	83,000.00	86,216.25
	XPO LOGISTICS INC	66,000.00	69,217.50
	XPO LOGISTICS INC	40,000.00	42,852.00
	XYLEM INC/NY	447,000.00	445,922.01
	ZAYO GROUP HOLDINGS INC	202,000.00	198,768.00
<b>TOTAL TS Balanced</b>		<b>193,678,001.74</b>	<b>538,271,247.81</b>