

TS Balanced

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Balanced			
	7-ELEVEN INC	1,077,000.00	980,054.14
	AB BSL CLO 2 LTD	1,000,000.00	979,507.00
	AB BSL CLO 3 LTD	1,500,000.00	1,467,406.50
	ABBVIE INC	827,000.00	885,144.67
	ACCENTURE PLC	11,242.00	3,791,139.66
	ADAMS OUTDOOR ADVERTISING	362,586.36	367,074.74
	AERCAP IRELAND CAP LTD/A	1,300,000.00	1,202,150.60
	AGATE BAY MORTGAGE LOAN TRUST	143,206.84	143,322.01
	AGATE BAY MORTGAGE LOAN TRUST	396,346.81	396,580.22
	AGATE BAY MORTGAGE LOAN TRUST	464,859.63	463,042.40
	AIR CANADA 2015-1A PTT	83,384.86	80,149.68
	AIRBNB INC	39,381.00	6,764,080.56
	ALCON FINANCE CORP	725,000.00	675,236.12
	ALCON INC	5,751.00	456,226.83
	ALIBABA GROUP HOLDING LTD	35,598.00	3,873,062.40
	ALLSTATE CORP	1,009,000.00	872,380.77
	ALPHABET INC	12,835.00	35,848,026.65
	ALPHABET INC	362,000.00	294,580.28
	AMAZON.COM INC	9,411.00	30,679,389.45
	AMCOR FLEXIBLES NORTH AM	804,000.00	741,027.57
	AMERICAN EXPRESS CO	20,384.00	3,811,808.00
	AMERICAN EXPRESS CO	896,000.00	881,079.23
	AMERICAN FINANCIAL GROUP INC/OH	2,116,421.00	2,283,026.02
	AMERICAN WATER CAPITAL C	579,000.00	751,650.66
	AMERISOURCEBERGEN CORP	66,655.00	10,312,195.05
	ANHEUSER-BUSCH CO/INBEV	1,164,000.00	1,293,935.59
	APPLE INC	220,570.00	38,513,727.70
	APPLE INC	619,000.00	732,080.16
	APPLE INC	1,513,000.00	1,516,918.73
	ARAB REPUBLIC OF EGYPT	680,000.00	569,623.76
	ARES CAPITAL CORP	876,000.00	850,800.84
	AT&T INC	184,897.00	4,369,116.11
	AT&T INC	462,000.00	488,828.34
	AT&T INC	856,000.00	765,748.92
	BANK	825,000.00	849,010.97
	BANK	1,150,000.00	1,110,349.04
	BANK	27,840,275.94	1,451,519.60
	BANK	905,000.00	845,358.69
	BANK OF AMERICA CORP	226,643.00	9,342,224.46
	BANK OF AMERICA CORP	5,650.00	122,322.50
	BANK OF AMERICA CORP	19,645.00	424,135.55
	BANK OF AMERICA CORP	1,212,000.00	1,235,464.40
	BANK OF AMERICA CORP	804,000.00	810,354.94
	BANK OF AMERICA CORP	511,000.00	470,001.99
	BANK OF MONTREAL	884,000.00	875,037.70
	BANK OF NOVA SCOTIA	1,216,000.00	1,047,536.67

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	BARCLAYS COMMERCIAL MORTGAGE S	870,000.00	798,980.77
	BARCLAYS COMMERCIAL MORTGAGE S	2,520,000.00	2,385,227.12
	BARCLAYS COMMERCIAL MORTGAGE S	670,000.00	650,622.46
	BARCLAYS PLC	1,166,000.00	1,057,758.45
	BAT CAPITAL CORP	1,405,000.00	1,369,577.24
	BECTON DICKINSON AND CO	10,765.00	2,863,490.00
	BECTON DICKINSON AND CO	798,000.00	857,777.91
	BENEFIT STREET PARTNERS CLO LT	575,000.00	574,997.13
	BERKSHIRE HATHAWAY FIN	555,000.00	607,464.38
	BERKSHIRE HATHAWAY INC	77,164.00	27,231,947.24
	BHMS MORTGAGE TRUST	915,000.00	905,516.48
	BIOMARIN PHARMACEUTICAL INC	103,668.00	7,992,802.80
	BNP PARIBAS SA	433,000.00	443,483.99
	BOARDWALK PIPELINES LP	712,000.00	736,421.19
	BOEING CO/THE	10,646.00	2,038,709.00
	BOEING CO/THE	501,000.00	578,249.46
	BPR TRUST	900,000.00	895,066.56
	BRASKEM AMERICA FINANCE	535,000.00	588,505.35
	BRASKEM NETHERLANDS	567,000.00	562,464.00
	BRISTOL-MYERS SQUIBB CO	229,475.00	16,758,559.25
	BRITISH TELECOMMUNICATIO	1,158,000.00	1,097,438.06
	BROADCOM INC	1,398,000.00	1,417,038.61
	BRUNSWICK CORP/DE	672,000.00	664,466.88
	BURLINGTN NORTH SANTA FE	947,000.00	1,181,131.80
	BX TRUST	1,500,000.00	1,424,705.70
	BX TRUST	1,500,000.00	1,404,679.05
	CANADIAN NATURAL RESOURCES LTD	613,000.00	733,053.27
	CARRIER GLOBAL CORP	644,000.00	588,967.42
	CENOVUS ENERGY INC	635,000.00	688,016.23
	CF HIPPOLYTA ISSUER LLC	345,188.81	326,479.51
	CHARLES SCHWAB CORP/THE	1,409,000.00	1,313,729.90
	CHARLES SCHWAB CORP/THE	1,130,000.00	1,125,762.50
	CHARTER COMM OPT LLC/CAP	953,000.00	1,085,868.60
	CHEVRON CORP	20,000.00	3,256,600.00
	CITIGROUP COMMERCIAL MORTGAGE	755,000.00	718,731.08
	CITIGROUP INC	446,000.00	479,438.82
	CITIGROUP INC	747,000.00	742,128.51
	CITIGROUP INC	868,000.00	828,083.44
	CLI FUNDING LLC	1,386,062.50	1,288,414.26
	CME GROUP INC	10,160.00	2,416,657.60
	CMS ENERGY CORP	1,018,000.00	1,007,820.00
	CNH INDUSTRIAL CAP LLC	1,180,000.00	1,084,925.25
	COMCAST CORP	211,054.00	9,881,548.28
	COMCAST CORP	739,000.00	756,322.64
	COMM MORTGAGE TRUST	1,230,000.00	1,228,964.34
	COMM MORTGAGE TRUST	1,220,000.00	1,207,704.72
	COMMONSPIRIT HEALTH	784,000.00	779,717.96

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	COMMONWEALTH OF BAHAMAS	674,000.00	521,514.24
	CONTINENTAL RESOURCES INC/OK	662,000.00	724,095.60
	COOPERATIEVE RABOBANK UA	914,000.00	836,820.99
	CORESTATES CAPTL III	1,177,000.00	1,129,983.51
	CREDIT SUISSE COMMERCIAL MORTG	239,090.94	239,433.34
	CREDIT SUISSE MORTGAGE TRUST	412,189.90	410,881.86
	CREDIT SUISSE MORTGAGE TRUST	377,562.17	377,361.19
	CROWN CASTLE INTL CORP	914,000.00	908,811.50
	CVS HEALTH CORP	10,000.00	1,012,100.00
	CVS HEALTH CORP	733,000.00	828,254.76
	DEERE & CO	16,049.00	6,667,717.54
	DEUTSCHE TELEKOM INT FIN	335,000.00	449,536.81
	DH EUROPE FINANCE	904,000.00	867,074.26
	DREYFUS GOVERNMENT CASH MANAGE	22,771,755.37	22,771,755.37
	DRIVEN BRANDS FUNDING LLC	848,750.00	846,406.60
	DUKE ENERGY PROGRESS LLC	536,000.00	552,130.83
	DUPONT DE NEMOURS INC	108,662.00	7,995,349.96
	EDISON INTERNATIONAL	538,000.00	534,440.40
	ELARA HGV TIMESHARE ISSUER	397,699.20	383,234.68
	ELECTRICITE DE FRANCE SA	879,000.00	926,803.47
	ENERGY TRANSFER LP	754,000.00	756,313.13
	EQUINIX INC	730,000.00	707,945.84
	EXXON MOBIL CORP	111,879.00	9,240,086.61
	FANNIE MAE	317,210.91	337,795.16
	FANNIE MAE	175,295.54	178,924.85
	FANNIE MAE	336,354.67	335,682.75
	FANNIE MAE	422.29	448.97
	FANNIE MAE	332,861.04	360,919.00
	FANNIE MAE	297,444.20	325,788.57
	FANNIE MAE	54,120.96	56,033.50
	FANNIE MAE	600,330.22	611,751.06
	FANNIE MAE	2,013,204.23	1,871,959.51
	FANNIE MAE	2,159,851.50	2,040,555.93
	FANNIE MAE	630,943.81	634,264.93
	FANNIE MAE	703,280.74	655,645.78
	FANNIE MAE	2,052,361.38	1,912,215.82
	FANNIE MAE	687,345.46	674,655.41
	FANNIE MAE	507,340.96	502,283.47
	FANNIE MAE	645,391.39	617,955.16
	FANNIE MAE	1,865,746.17	1,814,952.31
	FANNIE MAE	2,139,412.97	2,050,556.73
	FANNIE MAE	2,125,274.40	2,033,128.86
	FANNIE MAE	804,836.37	797,720.94
	FANNIE MAE	116,494.60	125,376.45
	FEDEX CORP	17,319.00	4,007,443.41
	FEDEX CORP	635,000.00	709,737.09
	FIRSTENERGY TRANSMISSION	898,000.00	979,927.83

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	FORD MOTOR CO	658,000.00	586,699.12
	FORD MOTOR CREDIT CO LLC	498,000.00	491,994.12
	FOX CORP	147,081.00	5,802,345.45
	FREDDIE MAC	1,633.66	1,770.04
	FREDDIE MAC	153,568.53	160,157.05
	FREDDIE MAC	1,727,163.18	1,693,343.01
	FREDDIE MAC	856,723.57	913,445.74
	FREDDIE MAC	810,001.17	846,495.50
	FREDDIE MAC	1,444,673.91	1,509,788.97
	FREDDIE MAC	2,059,549.95	1,914,955.19
	FREDDIE MAC	565,547.28	595,812.83
	FREMF MORTGAGE TRUST	1,370,000.00	1,306,717.92
	GENERAL MOTORS FINL CO	587,000.00	634,796.80
	GENERAL MOTORS FINL CO	1,560,000.00	1,402,362.14
	GOLDMAN SACHS GROUP INC	47,404.00	15,648,060.40
	GOLDMAN SACHS GROUP INC	720,000.00	721,928.51
	GOLDMAN SACHS GROUP INC	850,000.00	772,643.00
	GOLDMAN SACHS GROUP INC	1,611,000.00	1,610,240.41
	GOVERNMENT NATIONAL MORTGAGE A	513,035.89	547,110.50
	GOVERNMENT NATIONAL MORTGAGE A	271,505.13	280,831.11
	GOVERNMENT NATIONAL MORTGAGE A	4,053,156.71	61,812.67
	GS MORTGAGE SECURITIES TRUST	700,000.00	676,515.49
	GS MORTGAGE SECURITIES TRUST	1,205,000.00	1,118,967.22
	GS MORTGAGE-BACKED SECURITIES	572,798.71	531,443.22
	GS MORTGAGE-BACKED SECURITIES	1,369,657.67	1,308,599.84
	GSK CONSUMER HEALTHCARE	980,000.00	981,803.20
	HCA HEALTHCARE INC	47,603.00	11,930,263.86
	HILTON WORLDWIDE HOLDINGS INC	101,636.00	15,422,246.64
	HOME DEPOT INC/THE	646,000.00	835,038.92
	HONEYWELL INTERNATIONAL INC	23,532.00	4,578,856.56
	HONO MORTGAGE TRUST	1,500,000.00	1,476,157.20
	HOST HOTELS & RESORTS LP	1,012,000.00	1,036,280.73
	HSBC HOLDINGS PLC	758,000.00	766,203.92
	HUBBELL INC	57,917.00	10,643,407.09
	HUNTINGTON BANCSHARES INC/OH	1,255,000.00	1,178,192.02
	HYUNDAI CAPITAL AMERICA	949,000.00	920,434.56
	IBM CORP	54,320.00	7,062,686.40
	INDEPENDENCE PLAZA TRUST	562,000,000.00	1,150,020.60
	INVITATION HOMES OP	806,000.00	823,262.22
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	133,451.00	13,046,169.76
	JACK IN THE BOX FUNDING LLC	1,029,600.00	1,017,415.71
	JACK IN THE BOX FUNDING LLC	1,000,000.00	944,889.21
	JBS FINANCE LUXEMBOURG	1,240,000.00	1,151,662.40
	JBS USA/FOOD/FINANCE	398,000.00	346,126.39
	JERSEY MIKE'S FUNDING LLC	377,055.00	372,652.51
	JIMMY JOHNS FUNDING LLC	950,000.00	928,625.00

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	JOHN DEERE CAPITAL CORP	917,000.00	876,567.21
	JOHNSON & JOHNSON	94,799.00	16,801,226.77
	JONES LANG LASALLE INC	60,625.00	14,517,262.50
	JP MORGAN CHASE COMMERCIAL MOR	2,485,000.00	2,498,780.57
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	498,615.90
	JP MORGAN MORTGAGE TRUST	700,571.17	683,916.35
	JP MORGAN MORTGAGE TRUST	1,133,331.04	1,088,182.87
	JP MORGAN MORTGAGE TRUST	1,548,981.99	1,486,958.43
	JPMORGAN CHASE & CO	39,000.00	5,316,480.00
	JPMORGAN CHASE & CO	20,386.00	429,736.88
	JPMORGAN CHASE & CO	22,600.00	494,036.00
	JPMORGAN CHASE & CO	963,000.00	960,187.93
	JPMORGAN CHASE & CO	936,000.00	875,925.25
	KROGER CO/THE	321,000.00	356,469.59
	LLOYDS BANKING GROUP PLC	942,000.00	921,658.00
	LOWE'S COS INC	941,000.00	1,007,067.09
	MADISON PARK FUNDING LTD	1,150,000.00	1,139,307.30
	MAGALLANES INC	688,000.00	692,118.10
	MAGALLANES INC	688,000.00	704,061.27
	MARKEL CORP	3,892.00	5,741,634.08
	MARS INC	908,000.00	918,799.08
	MASTERCARD INC	1,225,000.00	1,116,957.33
	MC BRAZIL DWNSTRM	621,000.00	570,512.70
	MERCK & CO INC	31,591.00	2,592,041.55
	META PLATFORMS INC	91,881.00	20,430,659.16
	MICROCHIP TECHNOLOGY INC	1,136,000.00	1,076,493.65
	MICROSOFT CORP	154,402.00	47,603,680.62
	MICROSOFT CORP	476,000.00	498,600.44
	MID-AMERICA APARTMENTS	654,000.00	663,901.17
	MIDWEST CONNECTOR CAPIT	808,000.00	811,095.41
	MILL CITY MORTGAGE TRUST	573,776.79	546,828.73
	MILL CITY MORTGAGE TRUST	1,397,426.10	1,374,949.48
	MONSTER BEVERAGE CORP	110,390.00	8,820,161.00
	MORGAN STANLEY	1,066,000.00	1,084,833.56
	MORGAN STANLEY CAPITAL I TRUST	1,100,000.00	1,137,998.18
	MYLAN INC	725,000.00	734,209.92
	NEIGHBORLY ISSUER LLC	843,625.00	791,724.35
	NETFLIX INC	18,419.00	6,899,573.21
	NETFLIX INC	1,409,000.00	1,497,062.50
	NEW MOUNTAIN CLO 1 LTD	525,000.00	520,257.15
	NGPL PIPECO LLC	810,000.00	1,016,752.81
	NORFOLK SOUTHERN CORP	793,000.00	893,767.56
	NORTHWESTERN MUTUAL LIFE	824,000.00	803,767.81
	NXP BV/NXP FUNDING LLC	974,000.00	1,034,437.51
	OHIO POWER COMPANY	1,111,000.00	920,118.81
	ORACLE CORP	133,039.00	11,006,316.47
	ORACLE CORP	590,000.00	566,486.54

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	ORACLE CORP	390,000.00	338,630.63
	PACIFIC GAS & ELECTRIC	971,000.00	775,406.47
	PACIFICORP	789,000.00	928,789.96
	PALMER SQUARE CLO LTD	1,500,000.00	1,490,814.00
	PALMER SQUARE LOAN FUNDING LTD	1,000,000.00	988,077.00
	PARAMOUNT GLOBAL	336,000.00	350,140.36
	PARKER-HANNIFIN CORP	16,085.00	4,564,279.60
	PAYPAL HOLDINGS INC	50,599.00	5,851,774.35
	PEPSICO INC	8,485.00	1,420,219.30
	PETROLEOS MEXICANOS	663,000.00	594,220.38
	PHILIP MORRIS INTERNATIONAL INC	106,067.00	9,963,933.98
	PLANET FITNESS MASTER ISSUER L	1,000,000.00	951,683.00
	PNC BANK NA	370,000.00	372,027.43
	PNC CAPITAL TRUST C	1,117,000.00	1,044,496.96
	PROCTER & GAMBLE CO/THE	12,856.00	1,964,396.80
	PROCTER & GAMBLE CO/THE	1,596,000.00	1,390,179.36
	PRUDENTIAL FINANCIAL INC	1,115,000.00	1,127,153.50
	PUBLIC STORAGE	24,638.00	504,832.62
	RAYTHEON TECHNOLOGIES CORP	172,025.00	17,042,516.75
	REALTY INCOME CORP	820,000.00	840,687.97
	REPUBLIC OF CHILE	801,000.00	660,776.94
	REPUBLIC OF CHILE	650,000.00	573,865.50
	REPUBLIC OF COLOMBIA	506,000.00	426,649.08
	REPUBLIC OF COLOMBIA	663,000.00	553,870.20
	REPUBLIC OF ECUADOR	725,000.00	605,382.25
	REPUBLIC OF GHANA	680,000.00	492,320.00
	REPUBLIC OF NIGERIA	655,000.00	544,239.50
	REPUBLIC OF PANAMA	498,000.00	478,647.72
	REPUBLIC OF UZBEKISTAN	650,000.00	560,625.00
	ROCKFORD TOWER CLO LTD	1,500,000.00	1,484,736.00
	ROPER TECHNOLOGIES INC	846,000.00	815,554.35
	SABRA HEALTH CARE LP	717,000.00	734,319.11
	SALESFORCE.COM INC	62,590.00	13,289,108.80
	SCHLUMBERGER NV	146,582.00	6,055,302.42
	SEQUOIA MORTGAGE TRUST	177,237.03	172,111.21
	SEQUOIA MORTGAGE TRUST	903,041.98	904,849.15
	SEQUOIA MORTGAGE TRUST	819,322.46	820,508.51
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	842,578.61
	SHERWIN-WILLIAMS CO/THE	903,000.00	955,878.43
	SIGNATURE BANK/NEW YORK NY	17,498.00	5,135,488.02
	SOUTHWEST AIRLINES CO	155,119.00	7,104,450.20
	SS&C TECHNOLOGIES HOLDINGS INC	101,750.00	7,633,285.00
	STARBUCKS CORP	51,963.00	4,727,074.11
	STARBUCKS CORP	517,000.00	465,228.23
	STORE CAPITAL CORP	314,000.00	322,430.25
	STORE CAPITAL CORP	589,000.00	611,324.21
	STRYKER CORP	10,047.00	2,686,065.45

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	T-MOBILE USA INC	1,007,000.00	1,010,988.69
	TAL ADVANTAGE VII LLC	408,612.50	383,241.75
	TEXAS INSTRUMENTS INC	60,000.00	11,008,800.00
	TEXTAINER MARINE CONTAINERS LI	1,430,000.00	1,298,513.36
	TOLL BROS FINANCE CORP	324,000.00	313,304.41
	TORONTO-DOMINION BANK	984,000.00	929,784.50
	TOWD POINT MORTGAGE TRUST	1,400,000.00	1,372,300.72
	TOWD POINT MORTGAGE TRUST	1,140,000.00	1,051,848.82
	TRUIST FINANCIAL CORP	380,000.00	380,061.98
	TRUIST FINANCIAL CORP	1,554,000.00	1,481,955.55
	UNITED MEXICAN STATES	777,000.00	630,232.47
	UNITEDHEALTH GROUP INC	34,685.00	17,688,309.45
	UNITEDHEALTH GROUP INC	930,000.00	923,394.30
	US BANCORP	7,449.00	154,045.32
	US BANCORP	7,114.00	140,216.94
	US TREASURY N/B	17,680,000.00	15,340,162.50
	US TREASURY N/B	475,000.00	455,332.03
	US TREASURY N/B	7,195,000.00	6,885,839.84
	US TREASURY N/B	9,472,000.00	8,922,920.00
	US TREASURY N/B	29,524,000.00	27,491,918.59
	US TREASURY N/B	137,000.00	124,605.78
	US TREASURY N/B	14,170,000.00	13,818,517.54
	VALERO ENERGY CORP	592,000.00	556,057.05
	VERIZON COMMUNICATIONS	1,403,000.00	1,154,040.76
	VISA INC	57,538.00	12,760,202.26
	VISA INC	673,000.00	731,971.18
	VMWARE INC	683,000.00	627,885.34
	WALMART INC	893,000.00	903,752.50
	WALT DISNEY CO/THE	31,985.00	4,387,062.60
	WEC ENERGY GROUP INC	1,615,000.00	1,369,520.00
	WEIR GROUP PLC/THE	1,364,000.00	1,275,487.24
	WELLS FARGO & CO	11,300.00	233,797.00
	WELLS FARGO & CO	63,000.00	64,792.20
	WELLS FARGO COMMERCIAL MORTGAG	770,000.00	763,541.39
	WELLS FARGO COMMERCIAL MORTGAG	2,220,000.00	2,168,731.76
	WELLS FARGO MORTGAGE BACKED SE	1,386,374.22	1,330,861.72
	WF-RBS COMMERCIAL MORTGAGE TRU	772,386.17	770,138.68
	WHITEBOX CLO I LTD	1,500,000.00	1,481,890.50
	WORKDAY INC	33,884.00	8,113,862.64
TOTAL TS Balanced		910,897,990.95	922,067,457.03