

# TS Balanced

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Balanced</b>			
	7-ELEVEN INC	679,000.00	667,075.21
	AB BSL CLO 1 LTD	1,000,000.00	999,440.00
	ABBVIE INC	521,000.00	631,766.43
	ABBVIE INC	322,000.00	325,061.16
	ABBVIE INC	371,000.00	405,944.16
	ACCENTURE PLC	11,242.00	3,314,029.18
	ADAMS OUTDOOR ADVERTISING	375,584.94	402,621.68
	AGATE BAY MORTGAGE LOAN TRUST	226,247.56	229,637.18
	AGATE BAY MORTGAGE LOAN TRUST	541,330.08	551,995.85
	AGATE BAY MORTGAGE LOAN TRUST	561,982.41	575,631.73
	AIR CANADA 2015-1A PTT	89,174.74	90,695.91
	AKER BP ASA	505,000.00	530,229.20
	ALCON FINANCE CORP	457,000.00	508,235.50
	ALCON INC	5,751.00	404,065.26
	ALIBABA GROUP HOLDING LTD	24,090.00	5,463,130.20
	ALLSTATE CORP/THE	636,000.00	606,676.29
	ALPHABET INC	8,205.00	20,564,355.60
	ALPHABET INC	228,000.00	208,141.92
	AMAZON.COM INC	5,324.00	18,315,411.84
	AMCOR FLEXIBLES NORTH AM	507,000.00	518,854.43
	AMERICAN EXPRESS CO	20,384.00	3,368,048.32
	AMERICAN FINANCIAL GROUP INC/OH	1,334,421.00	1,636,819.27
	AMERICAN HOMES 4 RENT	334,000.00	373,999.04
	AMERICAN WATER CAPITAL C	365,000.00	539,231.63
	AMERISOURCEBERGEN CORP	35,863.00	4,105,954.87
	ANHEUSER-BUSCH CO/INBEV	734,000.00	926,325.75
	APIDOS CLO	450,000.00	450,007.20
	APPLE INC	171,966.00	23,552,463.36
	APPLE INC	390,000.00	519,178.31
	APPLE INC	954,000.00	1,020,193.14
	ARES CAPITAL CORP	552,000.00	580,945.46
	ASHTED CAPITAL INC	346,000.00	362,435.00
	AT&T INC	28,740.00	827,137.20
	AT&T INC	291,000.00	342,058.62
	BANK	825,000.00	929,708.18
	BANK OF AMERICA CORP	764,000.00	838,645.00
	BANK OF AMERICA CORP	507,000.00	560,915.24
	BANK OF AMERICA CORP	322,000.00	331,657.37
	BANK OF MONTREAL	557,000.00	614,658.09
	BAT INTL FINANCE PLC	403,000.00	402,949.52
	BECTON DICKINSON AND CO	13,000.00	3,161,470.00
	BECTON DICKINSON AND CO	503,000.00	626,589.14
	BENEFIT STREET PARTNERS CLO LT	575,000.00	575,541.65
	BERKSHIRE HATHAWAY FIN	350,000.00	435,103.03
	BERKSHIRE HATHAWAY INC	46,875.00	13,027,500.00
	BHMS MORTGAGE TRUST	915,000.00	915,558.70

## TS Balanced

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	BOARDWALK PIPELINES LP	449,000.00	508,658.72
	BOEING CO/THE	10,646.00	2,550,355.76
	BOEING CO/THE	151,000.00	174,311.74
	BOEING CO/THE	202,000.00	272,208.07
	BPR TRUST	900,000.00	900,464.49
	BRASKEM AMERICA FINANCE	337,000.00	419,062.87
	BRISTOL-MYERS SQUIBB CO	101,090.00	6,754,833.80
	BRISTOL-MYERS SQUIBB CO	428,000.00	585,389.58
	BURLINGTN NORTH SANTA FE	597,000.00	848,975.89
	CANADIAN NATURAL RESOURCES LTD	386,000.00	516,371.27
	CENOVUS ENERGY INC	400,000.00	479,243.86
	CF HIPPOLYTA ISSUER LLC	357,892.06	363,796.21
	CHARLES SCHWAB CORP/THE	888,000.00	888,657.96
	CHARTER COMM OPT LLC/CAP	399,000.00	549,828.38
	CHENIERE CORP CHRISTI HD	730,000.00	836,290.56
	CHEVRON CORP	20,000.00	2,094,800.00
	CIFC FUNDING LTD	465,000.00	465,853.74
	CITIGROUP INC	281,000.00	357,711.38
	CITIGROUP INC	471,000.00	510,445.61
	CITIGROUP INC	547,000.00	548,519.13
	CLEVELAND ELEC ILLUMINAT	560,000.00	647,755.19
	CME GROUP INC	10,160.00	2,160,828.80
	CNH INDUSTRIAL CAP LLC	744,000.00	739,482.78
	COMCAST CORP	120,000.00	6,842,400.00
	COMCAST CORP	466,000.00	545,513.21
	COMMONSPIRIT HEALTH	494,000.00	568,239.70
	COOPERATIEVE RABOBANK UA	576,000.00	568,160.36
	CORESTATES CAPTL III	742,000.00	721,344.53
	COX COMMUNICATIONS INC	382,000.00	414,990.28
	CREDIT SUISSE COMMERCIAL MORTG	382,100.21	387,744.37
	CREDIT SUISSE MORTGAGE TRUST	573,120.49	581,803.21
	CREDIT SUISSE MORTGAGE TRUST	490,110.01	500,560.82
	CREDIT SUISSE MORTGAGE TRUST	497,449.89	519,746.74
	CROWN CASTLE INTL CORP	576,000.00	634,668.41
	CVS HEALTH CORP	10,000.00	834,400.00
	CVS HEALTH CORP	462,000.00	601,528.89
	DEERE & CO	16,080.00	5,671,576.80
	DEUTSCHE TELEKOM INT FIN	211,000.00	316,406.52
	DH EUROPE FINANCE	570,000.00	610,898.19
	DIAMONDBACK ENERGY INC	541,000.00	561,289.87
	DREYFUS GOVERNMENT CASH MANAGE	11,598,780.97	11,598,780.97
	DRIVEN BRANDS FUNDING LLC	855,312.50	920,974.84
	DUKE ENERGY PROGRESS LLC	338,000.00	408,216.58
	DUPONT DE NEMOURS INC	67,991.00	5,263,183.31
	EAGLE MATERIALS INC	113,000.00	115,881.64
	EDISON INTERNATIONAL	339,000.00	360,926.43
	ELARA HGV TIMESHARE ISSUER	519,909.28	531,441.70

# TS Balanced

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	ELECTRICITE DE FRANCE SA	554,000.00	681,232.86
	ENABLE MIDSTREAM PARTNERS LP	159,000.00	174,253.02
	ENERGY TRANSFER LP	347,000.00	401,230.40
	EQUINIX INC	460,000.00	492,285.58
	EXXON MOBIL CORP	38,000.00	2,397,040.00
	FACEBOOK INC	58,621.00	20,383,107.91
	FANNIE MAE	404,151.96	446,236.24
	FANNIE MAE	230,605.24	250,345.25
	FANNIE MAE	399,959.43	426,371.90
	FANNIE MAE	446.38	497.69
	FANNIE MAE	404,529.49	467,355.44
	FANNIE MAE	362,001.39	419,429.42
	FANNIE MAE	57,874.39	61,832.54
	FANNIE MAE	807,768.21	863,233.93
	FANNIE MAE	917,883.73	965,994.25
	FANNIE MAE	777,130.42	787,472.43
	FANNIE MAE	982,051.94	1,026,153.04
	FANNIE MAE	709,331.65	746,368.20
	FANNIE MAE	747,507.83	775,394.96
	FANNIE MAE	1,047,246.12	1,093,845.70
	FANNIE MAE	159,120.30	180,683.69
	FEDEX CORP	8,072.00	2,408,119.76
	FEDEX CORP	400,000.00	513,272.72
	FISERV INC	569,000.00	626,673.01
	FORD MOTOR CREDIT CO LLC	314,000.00	329,115.96
	FOX CORP	66,476.00	2,468,253.88
	FREDDIE MAC	2,044.97	2,347.54
	FREDDIE MAC	218,502.35	238,021.71
	FREDDIE MAC	1,111,011.24	1,227,749.81
	FREDDIE MAC	954,824.28	1,044,928.34
	FREDDIE MAC	1,873,036.65	2,049,918.20
	FREDDIE MAC	687,361.80	780,612.05
	GENERAL ELECTRIC CO	302,000.00	348,615.40
	GENERAL MOTORS FINL CO	214,000.00	230,464.54
	GENERAL MOTORS FINL CO	370,000.00	450,515.59
	GLS AUTO RECEIVABLES TRUST	86,293.95	86,609.86
	GOLDMAN SACHS GROUP INC/THE	34,762.00	13,193,221.86
	GOLDMAN SACHS GROUP INC/THE	454,000.00	501,523.52
	GOLDMAN SACHS GROUP INC/THE	536,000.00	548,198.87
	GOVERNMENT NATIONAL MORTGAGE A	633,582.80	700,710.60
	GOVERNMENT NATIONAL MORTGAGE A	341,783.26	378,547.59
	GOVERNMENT NATIONAL MORTGAGE A	5,070,534.99	97,698.05
	GS MORTGAGE SECURITIES TRUST	700,000.00	758,530.50
	GS MORTGAGE-BACKED SECURITIES	625,000.00	632,068.75
	HCA HEALTHCARE INC	43,170.00	8,924,965.80
	HEALTHCARE REALTY TRUST INC	566,000.00	569,515.94
	HEWLETT PACKARD ENTERPRISE CO	577,000.00	641,547.35

## TS Balanced

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	HILTON WORLDWIDE HOLDINGS INC	58,893.00	7,103,673.66
	HOME DEPOT INC/THE	407,000.00	594,281.77
	HONEYWELL INTERNATIONAL INC	26,682.00	5,852,696.70
	HOST HOTELS & RESORTS LP	638,000.00	701,122.66
	HSBC HOLDINGS PLC	478,000.00	531,827.53
	HUBBELL INC	35,488.00	6,630,577.92
	HUNTINGTON BANCSHARES INC/OH	791,000.00	824,051.60
	HYUNDAI CAPITAL AMERICA	598,000.00	625,697.06
	IMPERIAL BRANDS FIN PLC	679,000.00	748,273.24
	INTERNATIONAL BUSINESS MACHINES CORP	30,494.00	4,470,115.46
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	89,101.00	10,020,298.46
	JACK IN THE BOX FUNDING LLC	694,750.00	710,784.83
	JD.COM INC	59,307.00	4,733,291.67
	JERSEY MIKE'S FUNDING LLC	378,000.00	404,924.94
	JOHN DEERE CAPITAL CORP	578,000.00	609,281.36
	JOHNSON & JOHNSON	55,966.00	9,219,838.84
	JONES LANG LASALLE INC	40,029.00	7,824,068.34
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	501,474.35
	JP MORGAN MORTGAGE TRUST	719,560.45	730,795.52
	JPMORGAN CHASE & CO	39,000.00	6,066,060.00
	JPMORGAN CHASE & CO	607,000.00	668,792.04
	JPMORGAN CHASE & CO	590,000.00	620,433.17
	KROGER CO	202,000.00	255,010.31
	LLOYDS BANKING GROUP PLC	594,000.00	650,058.65
	LOWE'S COS INC	593,000.00	702,167.10
	MADISON PARK FUNDING LTD	850,000.00	850,041.65
	MADISON PARK FUNDING LTD	465,000.00	465,187.40
	MARS INC	572,000.00	673,774.56
	MERCK & CO INC	31,591.00	2,456,832.07
	METROPOLITAN EDISON	105,000.00	117,659.35
	MICROCHIP TECHNOLOGY INC	716,000.00	712,587.75
	MICROSOFT CORP	89,192.00	24,162,112.80
	MICROSOFT CORP	300,000.00	348,333.76
	MID-AMERICA APARTMENTS	412,000.00	445,355.52
	MILL CITY MORTGAGE TRUST	573,776.79	597,213.62
	MONSTER BEVERAGE CORP	67,133.00	6,132,599.55
	MORGAN STANLEY	672,000.00	751,341.00
	MYLAN INC	457,000.00	525,229.62
	NEIGHBORLY ISSUER LLC	850,000.00	874,386.50
	NETFLIX INC	10,412.00	5,499,722.52
	NETFLIX INC	584,000.00	694,551.20
	NEW MOUNTAIN CLO 1 LTD	525,000.00	525,584.33
	NGPL PIPECO LLC	510,000.00	727,515.00
	NORFOLK SOUTHERN CORP	500,000.00	638,870.05
	NORTHWESTERN MUTUAL LIFE	429,000.00	490,646.85
	NTC CAPITAL I	732,000.00	713,896.08

## TS Balanced

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	NXP BV/NXP FUNDING LLC	614,000.00	716,676.74
	OHA LOAN FUNDING LTD	575,000.00	575,303.03
	ORACLE CORP	82,126.00	6,392,687.84
	ORACLE CORP	372,000.00	392,699.71
	ORGANON & CO	3,159.00	95,591.34
	OVINTIV EXPLORATION INC	381,000.00	429,524.72
	PACIFIC GAS & ELECTRIC	612,000.00	545,887.01
	PACIFICORP	497,000.00	681,848.00
	PALMER SQUARE LOAN FUNDING LTD	1,000,000.00	1,000,172.00
	PARKER-HANNIFIN CORP	14,919.00	4,581,774.09
	PEPSICO INC	8,485.00	1,257,222.45
	PHILIP MORRIS INTERNATIONAL INC	64,848.00	6,427,085.28
	PHILLIPS 66 PARTNERS LP	214,000.00	234,327.94
	PHILLIPS 66 PARTNERS LP	569,000.00	598,211.79
	PNC BANK NA	370,000.00	380,955.58
	PNC CAPITAL TRUST C	704,000.00	675,937.98
	PROCTER & GAMBLE CO/THE	12,856.00	1,734,660.08
	RAYTHEON TECHNOLOGIES CORP	103,849.00	8,859,358.19
	REPUBLIC OF COLOMBIA	339,000.00	360,326.49
	REPUBLIC OF PERU	847,000.00	754,685.47
	REYNOLDS AMERICAN INC	502,000.00	556,287.33
	ROPER TECHNOLOGIES INC	533,000.00	568,668.95
	SABRA HEALTH CARE LP	452,000.00	508,599.25
	SALESFORCE.COM INC	35,222.00	8,603,677.94
	SCHLUMBERGER NV	37,700.00	1,206,777.00
	SEQUOIA MORTGAGE TRUST	241,482.93	244,486.28
	SEQUOIA MORTGAGE TRUST	915,828.68	960,884.25
	SEQUOIA MORTGAGE TRUST	830,923.73	868,387.84
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	948,340.97
	SHERWIN-WILLIAMS CO/THE	569,000.00	712,216.87
	SIGNATURE BANK/NEW YORK NY	25,618.00	6,293,061.70
	SS&C TECHNOLOGIES HOLDINGS INC	54,741.00	3,944,636.46
	STARBUCKS CORP	34,936.00	3,906,194.16
	STARBUCKS CORP	326,000.00	341,281.98
	STARWOOD COMMERCIAL MORTGAGE T	915,000.00	914,999.45
	STORE CAPITAL CORP	198,000.00	223,852.43
	STORE CAPITAL CORP	371,000.00	422,336.65
	STRYKER CORP	10,047.00	2,609,507.31
	SYSCO CORP	199,000.00	255,469.02
	T-MOBILE USA INC	635,000.00	709,002.90
	TAL ADVANTAGE VII LLC	446,806.25	450,423.73
	TEXAS INSTRUMENTS INC	60,000.00	11,538,000.00
	TORONTO-DOMINION BANK/THE	620,000.00	624,693.91
	TOWD POINT MORTGAGE TRUST	493,504.91	519,745.06
	TRIP.COM GROUP LTD	146,188.00	5,183,826.48
	TRUIST BANK	980,000.00	957,277.76
	TRUIST FINANCIAL CORP	380,000.00	406,351.60

## TS Balanced

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	UNITED MEXICAN STATES	331,000.00	307,955.78
	UNITEDHEALTH GROUP INC	22,363.00	8,955,039.72
	UNITEDHEALTH GROUP INC	586,000.00	655,869.02
	US TREASURY N/B	1,910,000.00	1,824,646.88
	US TREASURY N/B	14,500,000.00	14,210,000.00
	US TREASURY N/B	8,790,000.00	8,821,571.48
	US TREASURY N/B	1,225,000.00	1,264,190.43
	US TREASURY N/B	2,820,000.00	2,910,107.80
	US TREASURY N/B	8,770,000.00	8,831,664.06
	US TREASURY N/B	8,630,000.00	8,648,203.95
	US TREASURY N/B	3,565,000.00	3,486,876.38
	US TREASURY N/B	13,140,000.00	13,087,132.00
	US TREASURY N/B	11,945,000.00	11,922,136.55
	US TREASURY N/B	5,967,000.00	6,065,828.44
	US TREASURY N/B	4,200,000.00	4,178,015.60
	VEREIT OPERATING PARTNER	517,000.00	563,359.19
	VERIZON COMMUNICATIONS	138,000.00	177,444.48
	VERIZON COMMUNICATIONS	632,000.00	594,656.72
	VIACOMCBS INC	400,000.00	507,355.20
	VIRGINIA ELEC & POWER CO	396,000.00	426,948.77
	VISA INC	31,190.00	7,292,845.80
	VISA INC	424,000.00	522,034.22
	VOYA CLO LTD	465,000.00	465,016.74
	VULCAN MATERIALS CO	471,000.00	524,333.52
	WALMART INC	563,000.00	600,875.55
	WALT DISNEY CO/THE	22,743.00	3,997,537.11
	WASTE MANAGEMENT INC	1,065,000.00	997,924.38
	WEC ENERGY GROUP INC	1,018,000.00	934,737.62
	WEIR GROUP PLC/THE	555,000.00	557,509.58
	WELLS FARGO & CO	63,000.00	70,784.15
	WF-RBS COMMERCIAL MORTGAGE TRU	980,167.49	978,556.00
	WORKDAY INC	20,389.00	4,867,669.86
	XYLEM INC/NY	474,000.00	478,680.94
<b>TOTAL TS Balanced</b>		<b>207,413,977.14</b>	<b>584,489,195.92</b>