

TS Balanced

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Balanced			
	7-ELEVEN INC	1,795,000.00	1,440,141.07
	AB BSL CLO 2 LTD	1,000,000.00	1,001,326.00
	AB BSL CLO 3 LTD	1,500,000.00	1,502,979.00
	ABBVIE INC	832,000.00	725,343.36
	AERCAP IRELAND CAP LTD/A	402,000.00	375,030.96
	AERCAP IRELAND CAP LTD/A	924,000.00	840,134.69
	AGATE BAY MORTGAGE LOAN TRUST	68,242.67	64,553.34
	AGATE BAY MORTGAGE LOAN TRUST	250,277.53	238,254.60
	AGATE BAY MORTGAGE LOAN TRUST	370,741.11	340,618.88
	AIR CANADA 2015-1A PTT	71,805.11	68,147.39
	AIRBNB INC	50,301.00	7,627,140.63
	ALCON FINANCE CORP	917,000.00	693,271.43
	ALIBABA GROUP HOLDING	35,184.00	2,533,248.00
	ALPHABET INC	203,278.00	37,285,250.76
	AMAZON.COM INC	168,092.00	32,483,779.00
	AMCOR FLEXIBLES NORTH AM	1,251,000.00	1,074,255.43
	AMERICAN EXPRESS CO	1,300,000.00	1,303,236.17
	AMERICAN TOWER CORP	1,219,000.00	1,250,474.10
	AMGEN INC	1,068,000.00	1,068,197.80
	ANGEL OAK MORTGAGE TRUST	1,387,956.03	1,360,814.83
	ANHEUSER-BUSCH CO/INBEV	725,000.00	671,077.98
	APPLE INC	211,474.00	44,540,653.88
	APPLE INC	1,424,000.00	1,319,033.20
	ARCHER-DANIELS-MIDLAND CO	415,000.00	443,439.08
	ARCHER-DANIELS-MIDLAND CO	828,000.00	840,003.30
	ARES CAPITAL CORP	1,110,000.00	1,078,426.96
	ASHTED CAPITAL INC	995,000.00	940,490.92
	AT&T INC	535,000.00	493,866.31
	AT&T INC	791,000.00	554,853.93
	BANK	825,000.00	783,508.69
	BANK	1,150,000.00	978,723.14
	BANK	26,123,035.92	884,836.86
	BANK	905,000.00	771,815.58
	BANK OF AMERICA CORP	226,643.00	9,013,592.11
	BANK OF AMERICA CORP	815,000.00	780,707.65
	BANK OF AMERICA CORP	802,000.00	678,908.94
	BANK OF MONTREAL	932,000.00	875,863.84
	BANK OF NOVA SCOTIA	1,009,000.00	853,774.43
	BANK OF NY MELLON CORP	1,020,000.00	1,057,909.12
	BARCLAYS COMMERCIAL MORTGAGE S	670,000.00	689,037.78
	BARCLAYS PLC	1,225,000.00	1,015,315.61
	BAT CAPITAL CORP	1,099,000.00	1,044,038.27
	BECTON DICKINSON & CO	33,478.00	7,824,143.38
	BECTON DICKINSON & CO	700,000.00	619,218.64
	BERKSHIRE HATHAWAY FIN	690,000.00	591,996.66
	BERKSHIRE HATHAWAY INC	61,936.00	25,195,564.80

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	BIOMARIN PHARMACEUTICAL INC	82,913.00	6,826,227.29
	BOEING CO	42,374.00	7,712,491.74
	BOEING CO	610,000.00	625,720.95
	BP CAP MARKETS AMERICA	1,261,000.00	1,258,261.07
	BRASKEM AMERICA FINANCE	531,000.00	477,017.69
	BRISTOL-MYERS SQUIBB CO	149,065.00	6,190,669.45
	BROADCOM INC	1,407,000.00	1,330,439.98
	BRUNSWICK CORP	355,000.00	316,814.30
	BURLINGTN NORTH SANTA FE	983,000.00	1,012,246.61
	BX TRUST	1,500,000.00	1,324,814.10
	BX TRUST	1,500,000.00	1,300,155.60
	CARRIER GLOBAL CORP	646,000.00	471,566.20
	CELANESE US HOLDINGS LLC	1,049,000.00	1,079,772.47
	CF HIPPOLYTA ISSUER LLC	337,294.50	319,624.55
	CHARLES SCHWAB CORP	97,303.00	7,170,258.07
	CHARTER COMM OPT LLC/CAP	510,000.00	498,342.57
	CHARTER COMM OPT LLC/CAP	711,000.00	651,606.26
	CHENIERE ENERGY PARTNERS	355,000.00	322,899.30
	CHENIERE ENERGY PARTNERS	1,126,000.00	960,926.94
	CISCO SYSTEMS INC	1,708,000.00	1,708,226.11
	CITIGROUP COMMERCIAL MORTGAGE	390,000.00	362,173.93
	CITIGROUP COMMERCIAL MORTGAGE	755,000.00	660,614.13
	CITIGROUP INC	765,000.00	729,371.46
	CITIGROUP INC	645,000.00	656,848.37
	CITIZENS BANK NA/RI	1,044,000.00	1,008,303.93
	CLI FUNDING LLC	988,250.00	893,211.88
	CMS ENERGY CORP	1,537,000.00	1,407,105.52
	COCA-COLA CO/THE	1,876,000.00	1,145,380.38
	COLT FUNDING LLC	480,536.22	469,945.11
	COMCAST CORP	196,354.00	7,689,222.64
	COMCAST CORP	796,000.00	628,798.08
	COMM MORTGAGE TRUST	1,220,000.00	1,112,348.30
	COMMONSPIRIT HEALTH	857,000.00	688,076.43
	COMMONWEALTH OF BAHAMAS	674,000.00	588,907.50
	CORESTATES CAPTL III	1,255,000.00	1,227,197.87
	CREDIT SUISSE COMMERCIAL MORTG	134,971.46	129,929.28
	CREDIT SUISSE MORTGAGE TRUST	272,082.42	254,270.73
	CREDIT SUISSE MORTGAGE TRUST	255,613.15	238,622.88
	CROWN CASTLE INC	992,000.00	943,049.20
	CVS HEALTH CORP	782,000.00	691,338.83
	DCP MIDSTREAM OPERATING	1,063,000.00	1,148,087.84
	DEEPHAVEN RESIDENTIAL MORTGAGE	877,496.53	832,524.48
	DH EUROPE FINANCE II	1,036,000.00	821,545.13
	DIAGEO PLC	29,897.00	3,769,413.76
	DREYFUS GOVERNMENT CASH MANAGE	14,619,631.65	14,619,631.65
	DRIVEN BRANDS FUNDING LLC	829,062.50	806,519.13
	DUKE ENERGY PROGRESS LLC	738,000.00	597,129.12

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	DUPONT DE NEMOURS INC	107,398.00	8,644,465.02
	EDISON INTERNATIONAL	719,000.00	687,052.75
	ELARA HGV TIMESHARE ISSUER	195,505.43	186,821.43
	ELECTRICITE DE FRANCE SA	876,000.00	786,541.24
	ELEVANCE HEALTH INC	942,000.00	909,901.38
	EXXON MOBIL CORPORATION	110,577.00	12,729,624.24
	FANNIE MAE	1,500,000.00	1,165,385.55
	FANNIE MAE	2,150,000.00	1,606,916.67
	FANNIE MAE	223,803.22	217,746.66
	FANNIE MAE	255,272.98	225,581.23
	FANNIE MAE	220,709.09	221,778.67
	FANNIE MAE	196,040.63	196,991.35
	FANNIE MAE	42,005.05	41,645.47
	FANNIE MAE	418,950.37	379,922.50
	FANNIE MAE	1,624,590.91	1,291,229.84
	FANNIE MAE	1,773,070.47	1,501,759.55
	FANNIE MAE	2,355,223.45	1,935,359.86
	FANNIE MAE	443,084.30	397,715.12
	FANNIE MAE	1,671,809.84	1,325,094.90
	FANNIE MAE	525,563.96	452,773.50
	FANNIE MAE	335,330.80	305,624.97
	FANNIE MAE	513,570.94	424,192.03
	FANNIE MAE	1,319,485.50	1,169,592.38
	FANNIE MAE	1,696,205.65	1,409,026.62
	FANNIE MAE	1,670,190.12	1,384,052.18
	FANNIE MAE	1,243,708.43	978,555.61
	FANNIE MAE	1,061,647.89	961,161.78
	FANNIE MAE	2,103,826.08	1,930,791.79
	FANNIE MAE	2,235,435.78	1,907,605.79
	FANNIE MAE	568,870.31	505,556.65
	FANNIE MAE	86,135.44	85,320.26
	FEDEX CORP	17,118.00	5,132,661.12
	FEDEX CORP	934,000.00	857,702.77
	FREDDIE MAC	1,067.00	1,055.66
	FREDDIE MAC	107,602.47	101,050.71
	FREDDIE MAC	1,508,415.62	1,399,620.15
	FREDDIE MAC	1,330,075.31	1,140,187.64
	FREDDIE MAC	2,184,610.25	1,940,274.59
	FREDDIE MAC	672,622.02	655,262.85
	FREDDIE MAC	565,018.06	530,817.04
	FREDDIE MAC	1,167,116.38	1,093,659.46
	FREDDIE MAC	2,012,123.33	1,902,793.22
	FREDDIE MAC	515,000.00	358,805.91
	FREDDIE MAC	1,650,000.00	1,175,002.95
	FREMF MORTGAGE TRUST	1,370,000.00	1,243,665.72
	GCAT	1,408,291.26	1,354,014.17
	GENERAL MOTORS FINL CO	555,000.00	558,074.48

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	GENERAL MOTORS FINL CO	1,461,000.00	1,230,000.28
	GOLDMAN SACHS GROUP INC	35,137.00	15,893,167.84
	GOLDMAN SACHS GROUP INC	674,000.00	645,108.25
	GOLDMAN SACHS GROUP INC	1,213,000.00	1,022,164.25
	GOVERNMENT NATIONAL MORTGAGE A	2,092,958.52	1,937,989.22
	GOVERNMENT NATIONAL MORTGAGE A	382,506.88	373,560.18
	GOVERNMENT NATIONAL MORTGAGE A	1,633,134.06	1,472,615.04
	GOVERNMENT NATIONAL MORTGAGE A	154,361.08	151,616.54
	GOVERNMENT NATIONAL MORTGAGE A	3,513,630.27	36,603.95
	GS MORTGAGE SECURITIES TRUST	700,000.00	596,142.19
	GS MORTGAGE SECURITIES TRUST	1,205,000.00	1,024,935.16
	GS MORTGAGE-BACKED SECURITIES	1,122,389.21	966,661.41
	GS MORTGAGE-BACKED SECURITIES	1,281,190.94	1,095,197.76
	HCA HEALTHCARE INC	45,085.00	14,484,908.80
	HCA INC	1,066,000.00	1,063,310.95
	HF SINCLAIR CORP	884,000.00	856,743.79
	HOME DEPOT INC/THE	605,000.00	642,276.57
	HONO MORTGAGE TRUST	1,000,000.00	957,276.40
	HOST HOTELS & RESORTS LP	1,105,000.00	1,085,072.81
	HUBBELL INC	16,875.00	6,167,475.00
	HYUNDAI CAPITAL AMERICA	999,000.00	997,859.38
	IMPERIAL BRANDS FIN PLC	754,000.00	767,204.23
	INDEPENDENCE PLAZA TRUST	562,000,000.00	562.00
	INGERSOLL RAND INC	1,247,000.00	1,247,723.95
	INTERNATIONAL BUSINESS MACHINES CORP	39,578.00	6,845,015.10
	INTERNATIONAL FLAVORS & FRAGRANCES INC	65,020.00	6,190,554.20
	INVITATION HOMES OP	1,206,000.00	1,102,169.21
	JACK IN THE BOX FUNDING LLC	1,006,200.00	969,434.16
	JACK IN THE BOX FUNDING LLC	955,000.00	889,514.03
	JERSEY MIKE'S FUNDING LLC	375,165.00	360,601.36
	JOHN DEERE CAPITAL CORP	1,420,000.00	1,418,664.49
	JOHNSON & JOHNSON	93,696.00	13,694,607.36
	JONES LANG LASALLE INC	31,755.00	6,518,666.40
	JP MORGAN CHASE COMMERCIAL MOR	885,000.00	822,589.98
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	475,601.35
	JP MORGAN MORTGAGE TRUST	608,503.37	533,859.78
	JP MORGAN MORTGAGE TRUST	1,070,551.31	911,038.74
	JP MORGAN MORTGAGE TRUST	1,439,841.65	1,295,735.39
	JPMBB COMMERCIAL MORTGAGE SECU	665,000.00	626,176.97
	JPMORGAN CHASE & CO	1,000,000.00	946,086.47
	JPMORGAN CHASE & CO	1,276,000.00	1,119,232.09
	KROGER CO	635,000.00	579,933.59
	LOWE'S COS INC	1,130,000.00	1,097,368.30
	MACQUARIE AIRFINANCE HLD	879,000.00	894,087.16
	MADISON PARK FUNDING LTD	1,150,000.00	1,151,680.15
	MARKEL GROUP INC	6,506.00	10,251,243.96

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	MARS INC	697,000.00	618,530.00
	MARS INC	960,000.00	818,059.70
	MARVELL TECHNOLOGY INC	1,289,000.00	1,113,712.94
	MASTERCARD INC	1,250,000.00	1,029,338.88
	MATTEL INC	715,000.00	641,969.33
	MC BRAZIL DWNSTRM	576,691.71	511,067.88
	MEDTRONIC PLC	133,584.00	10,514,396.64
	MERITAGE HOMES CORP	1,388,000.00	1,277,820.42
	META PLATFORMS INC	72,764.00	36,689,064.08
	MICRON TECHNOLOGY INC	671,000.00	556,836.11
	MICRON TECHNOLOGY INC	277,000.00	294,806.98
	MICROSOFT CORP	132,986.00	59,438,092.70
	MICROSOFT CORP	1,742,000.00	1,106,566.62
	MIDWEST CONNECTOR CAPIT	1,161,000.00	1,127,509.48
	MILL CITY MORTGAGE TRUST	573,776.79	493,513.22
	MILL CITY MORTGAGE TRUST	1,397,426.10	1,284,407.17
	MONSTER BEVERAGE CORP	182,961.00	9,138,901.95
	MORGAN STANLEY	839,000.00	804,294.09
	MORGAN STANLEY	1,086,000.00	1,048,988.76
	MORGAN STANLEY CAPITAL I TRUST	1,100,000.00	1,045,873.18
	NEIGHBORLY ISSUER LLC	824,500.00	737,693.84
	NETFLIX INC	10,920.00	7,369,689.60
	NEW YORK LIFE GLOBAL FDG	948,000.00	903,896.20
	NGPL PIPECO LLC	1,244,000.00	1,438,829.67
	NORFOLK SOUTHERN CORP	808,000.00	739,411.55
	NORTHWESTERN MUTUAL LIFE	1,220,708.00	928,756.68
	NVIDIA CORP	119,729.00	14,791,320.66
	OCCIDENTAL PETROLEUM COR	1,046,000.00	1,207,994.02
	OHIO POWER COMPANY	1,135,000.00	697,896.89
	ORACLE CORP	111,072.00	15,683,366.40
	ORACLE CORP	313,000.00	285,684.47
	ORACLE CORP	393,000.00	303,200.00
	PACIFIC GAS & ELECTRIC	1,250,000.00	820,519.29
	PACIFICORP	887,000.00	881,975.08
	PALMER SQUARE CLO LTD	1,500,000.00	1,502,839.50
	PARAMOUNT GLOBAL	386,000.00	315,881.12
	PENSKE TRUCK LEASING/PTL	685,000.00	683,822.20
	PERNOD RIC INTL FIN LLC	1,974,000.00	1,576,288.45
	PHILIP MORRIS INTL INC	107,686.00	10,911,822.38
	PHILIP MORRIS INTL INC	1,349,000.00	1,342,096.57
	PLANET FITNESS MASTER ISSUER L	977,500.00	917,481.79
	PNC CAPITAL TRUST C	1,171,000.00	1,111,409.22
	REPUBLIC OF CHILE	834,000.00	516,163.84
	REPUBLIC OF POLAND	870,000.00	844,878.75
	ROCKFORD TOWER CLO LTD	1,500,000.00	1,501,500.00
	ROGERS COMMUNICATIONS IN	1,357,000.00	1,334,601.25
	ROYAL BANK OF CANADA	1,105,000.00	1,112,781.74

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	RTX CORP	96,838.00	9,721,566.82
	SABRA HEALTH CARE LP	735,000.00	723,351.49
	SALESFORCE INC	50,655.00	13,023,400.50
	SCHLUMBERGER NV	83,496.00	3,939,341.28
	SEQUOIA MORTGAGE TRUST	131,279.19	114,906.99
	SEQUOIA MORTGAGE TRUST	854,854.94	805,844.40
	SEQUOIA MORTGAGE TRUST	775,602.76	731,135.90
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	736,334.03
	SHERWIN-WILLIAMS CO/THE	846,000.00	716,382.38
	SOUTHWEST AIRLINES CO	162,613.00	4,652,357.93
	SS&C TECHNOLOGIES HOLDINGS INC	105,250.00	6,596,017.50
	STANLEY BLACK & DECKER I	57,875.00	4,623,633.75
	STARBUCKS CORP	64,894.00	5,051,997.90
	STARBUCKS CORP	650,000.00	444,776.58
	STATE STREET CORP	1,398,000.00	1,204,028.35
	STORE CAPITAL LLC	623,000.00	588,757.89
	STORE CAPITAL LLC	274,000.00	227,236.51
	STORE CAPITAL LLC	446,000.00	357,802.30
	T-MOBILE USA INC	1,178,000.00	1,101,923.74
	T-MOBILE USA INC	566,000.00	566,062.90
	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	43,613.00	7,580,375.53
	TAL ADVANTAGE VII LLC	294,031.25	268,317.83
	TEXAS INSTRUMENTS INC	59,302.00	11,536,018.06
	TEXTAINER MARINE CONTAINERS LI	1,160,000.00	997,771.22
	TEXTRON FINANCIAL CORP	1,438,000.00	1,264,491.16
	THERMO FISHER SCIENTIFIC	832,000.00	834,504.23
	TIMKEN CO/THE	888,000.00	861,401.71
	TOLL BROS FINANCE CORP	1,174,000.00	1,086,605.14
	TOWD POINT MORTGAGE TRUST	1,400,000.00	1,314,507.74
	TOWD POINT MORTGAGE TRUST	1,140,000.00	944,152.10
	TOYOTA MOTOR CREDIT CORP	680,000.00	672,051.84
	TRUIST FINANCIAL CORP	1,844,000.00	1,807,880.19
	TYSON FOODS INC	815,000.00	816,787.73
	UBS COMMERCIAL MORTGAGE TRUST	435,000.00	405,409.21
	UNITED MEXICAN STATES	1,034,000.00	631,906.56
	UNITEDHEALTH GROUP INC	32,291.00	16,444,514.66
	UNITEDHEALTH GROUP INC	1,062,000.00	861,054.66
	US BANCORP	807,000.00	762,322.52
	US TREASURY N/B	3,374,000.00	3,092,350.09
	US TREASURY N/B	15,065,000.00	15,330,991.41
	US TREASURY N/B	12,345,000.00	12,349,340.01
	US TREASURY N/B	24,000,000.00	23,644,687.44
	US TREASURY N/B	19,240,000.00	18,716,912.50
	US TREASURY N/B	14,015,000.00	14,184,712.96
	US TREASURY N/B	15,050,000.00	15,087,625.00
	US TREASURY N/B	4,585,000.00	4,594,134.19

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	VERIZON COMMUNICATIONS	1,103,000.00	679,802.11
	VERUS SECURITIZATION TRUST	1,333,016.13	1,316,959.55
	VIATRIS INC	1,081,000.00	917,680.24
	VISA INC	53,602.00	14,068,916.94
	WALMART INC	808,000.00	719,597.10
	WALT DISNEY COMPANY/THE	42,324.00	4,202,349.96
	WARNERMEDIA HOLDINGS INC	1,263,000.00	988,123.85
	WASTE MANAGEMENT INC	1,303,000.00	1,280,287.56
	WEIR GROUP PLC/THE	1,846,000.00	1,732,492.99
	WELLS FARGO COMMERCIAL MORTGAG	770,000.00	708,928.45
	WELLS FARGO COMMERCIAL MORTGAG	495,000.00	478,790.88
	WELLS FARGO COMMERCIAL MORTGAG	2,220,000.00	1,993,199.47
	WELLS FARGO MORTGAGE BACKED SE	1,136,915.48	979,393.79
	WESTERN MIDSTREAM OPERAT	977,000.00	858,123.62
	WESTROCK MWV LLC	676,000.00	771,784.32
	WORKDAY INC	32,460.00	7,256,757.60
TOTAL TS Balanced		945,265,661.78	913,301,543.48