

TS Balanced

Effective Date : 06/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Balanced			
	7-ELEVEN INC	1,077,000.00	951,239.00
	AB BSL CLO 2 LTD	1,000,000.00	941,348.00
	AB BSL CLO 3 LTD	1,500,000.00	1,416,463.50
	ABBVIE INC	827,000.00	755,002.86
	ACCENTURE PLC	6,138.00	1,704,215.70
	ADAMS OUTDOOR ADVERTISING	357,488.63	352,179.92
	AERCAP IRELAND CAP LTD/A	1,300,000.00	1,133,486.00
	AGATE BAY MORTGAGE LOAN TRUST	115,614.53	114,054.05
	AGATE BAY MORTGAGE LOAN TRUST	385,336.88	375,387.79
	AGATE BAY MORTGAGE LOAN TRUST	456,477.10	441,111.85
	AIR CANADA 2015-1A PTT	83,384.86	79,048.62
	AIRBNB INC	42,282.00	3,766,480.56
	ALCON FINANCE CORP	725,000.00	579,475.04
	ALCON INC	5,751.00	401,937.39
	ALIBABA GROUP HOLDING LTD	35,598.00	4,046,780.64
	ALLSTATE CORP/THE	770,000.00	613,385.53
	ALPHABET INC	12,835.00	28,075,920.75
	AMAZON.COM INC	188,220.00	19,990,846.20
	AMCOR FLEXIBLES NORTH AM	804,000.00	660,857.25
	AMERICAN EXPRESS CO	896,000.00	861,490.54
	AMERICAN FINANCIAL GROUP INC/OH	2,116,421.00	2,127,133.82
	AMERISOURCEBERGEN CORP	66,655.00	9,430,349.40
	ANHEUSER-BUSCH CO/INBEV	1,164,000.00	1,100,201.54
	APPLE INC	220,570.00	30,156,330.40
	APPLE INC	619,000.00	640,347.90
	APPLE INC	1,513,000.00	1,495,363.31
	ARAB REPUBLIC OF EGYPT	680,000.00	421,821.68
	ARES CAPITAL CORP	876,000.00	810,594.65
	ASHTED CAPITAL INC	944,000.00	853,431.76
	AT&T INC	184,897.00	3,875,441.12
	AT&T INC	462,000.00	439,466.56
	AT&T INC	856,000.00	666,400.23
	BANK	825,000.00	810,949.43
	BANK	1,150,000.00	1,033,809.06
	BANK	26,751,309.55	1,264,858.09
	BANK	905,000.00	794,356.78
	BANK OF AMERICA CORP	226,643.00	7,055,396.59
	BANK OF AMERICA CORP	18,730.00	357,555.70
	BANK OF AMERICA CORP	19,645.00	363,432.50
	BANK OF AMERICA CORP	1,212,000.00	1,207,583.73
	BANK OF AMERICA CORP	804,000.00	767,694.28
	BANK OF AMERICA CORP	511,000.00	430,141.77
	BANK OF MONTREAL	884,000.00	820,673.63
	BANK OF NOVA SCOTIA	1,216,000.00	920,728.70
	BARCLAYS COMMERCIAL MORTGAGE S	870,000.00	740,527.82
	BARCLAYS COMMERCIAL MORTGAGE S	2,520,000.00	2,206,464.88

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	BARCLAYS COMMERCIAL MORTGAGE S	670,000.00	598,836.02
	BARCLAYS PLC	1,166,000.00	939,817.84
	BAT CAPITAL CORP	1,405,000.00	1,287,293.23
	BECTON DICKINSON AND CO	10,765.00	2,653,895.45
	BECTON DICKINSON AND CO	798,000.00	740,893.76
	BERKSHIRE HATHAWAY FIN	555,000.00	514,425.84
	BERKSHIRE HATHAWAY INC	77,164.00	21,067,315.28
	BIOMARIN PHARMACEUTICAL INC	103,668.00	8,590,967.16
	BNP PARIBAS SA	433,000.00	424,383.30
	BOARDWALK PIPELINES LP	712,000.00	691,219.22
	BOEING CO/THE	14,471.00	1,978,475.12
	BOEING CO/THE	501,000.00	463,610.27
	BPR TRUST	900,000.00	887,983.47
	BRASKEM AMERICA FINANCE	535,000.00	501,475.80
	BRASKEM NETHERLANDS	567,000.00	447,878.97
	BRISTOL-MYERS SQUIBB CO	157,376.00	12,117,952.00
	BRITISH TELECOMMUNICATIO	1,158,000.00	1,035,288.62
	BROADCOM INC	1,398,000.00	1,283,976.10
	BRUNSWICK CORP/DE	672,000.00	582,243.15
	BURLINGTN NORTH SANTA FE	947,000.00	1,043,347.56
	BX TRUST	1,500,000.00	1,319,661.30
	BX TRUST	1,500,000.00	1,288,960.20
	CANADIAN NATURAL RESOURCES LTD	613,000.00	650,603.57
	CARRIER GLOBAL CORP	644,000.00	490,594.04
	CENOVUS ENERGY INC	635,000.00	622,561.14
	CF HIPPOLYTA ISSUER LLC	345,188.81	313,090.43
	CHARLES SCHWAB CORP/THE	1,409,000.00	1,272,627.67
	CHARLES SCHWAB CORP/THE	1,130,000.00	1,011,970.45
	CHARTER COMM OPT LLC/CAP	953,000.00	928,714.21
	CHEVRON CORP	20,000.00	2,895,600.00
	CITIGROUP COMMERCIAL MORTGAGE	755,000.00	673,614.47
	CITIGROUP INC	446,000.00	400,444.92
	CITIGROUP INC	747,000.00	711,733.91
	CITIGROUP INC	868,000.00	813,858.86
	CLI FUNDING LLC	1,344,187.50	1,213,525.35
	CME GROUP INC	1,410.00	288,627.00
	CMS ENERGY CORP	1,018,000.00	891,991.96
	CNH INDUSTRIAL CAP LLC	1,180,000.00	1,043,436.96
	COMCAST CORP	211,054.00	8,281,758.96
	COMCAST CORP	739,000.00	646,672.79
	COMM MORTGAGE TRUST	1,230,000.00	1,203,383.29
	COMM MORTGAGE TRUST	1,220,000.00	1,151,395.50
	COMMONSPIRIT HEALTH	784,000.00	662,498.38
	COMMONWEALTH OF BAHAMAS	674,000.00	477,299.16
	CONTINENTAL RESOURCES INC/OK	662,000.00	637,962.78
	COOPERATIEVE RABOBANK UA	914,000.00	807,161.40
	CORESTATES CAPTL III	1,268,000.00	1,175,450.62

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	CREDIT SUISSE COMMERCIAL MORTG	216,363.37	213,257.65
	CREDIT SUISSE MORTGAGE TRUST	388,148.68	375,938.42
	CREDIT SUISSE MORTGAGE TRUST	350,629.16	340,396.78
	CREDIT SUISSE NEW YORK	862,000.00	843,501.66
	CROWN CASTLE INTL CORP	914,000.00	863,963.37
	CVS HEALTH CORP	10,000.00	926,600.00
	CVS HEALTH CORP	733,000.00	709,556.90
	DEERE & CO	12,358.00	3,700,850.26
	DH EUROPE FINANCE II	904,000.00	753,477.83
	DREYFUS GOVERNMENT CASH MANAGE	30,804,400.08	30,804,400.08
	DRIVEN BRANDS FUNDING LLC	846,562.50	809,406.03
	DUKE ENERGY PROGRESS LLC	536,000.00	481,850.79
	DUPONT DE NEMOURS INC	108,662.00	6,039,433.96
	EDISON INTERNATIONAL	538,000.00	502,376.60
	ELARA HGV TIMESHARE ISSUER	373,981.56	352,125.22
	ELECTRICITE DE FRANCE SA	879,000.00	781,253.54
	EMBECTA CORP	2,153.00	54,513.96
	ENERGY TRANSFER LP	754,000.00	691,653.10
	EQUINIX INC	730,000.00	679,324.36
	EXXON MOBIL CORP	111,879.00	9,581,317.56
	FANNIE MAE	1,500,000.00	1,331,526.75
	FANNIE MAE	2,150,000.00	1,791,542.54
	FANNIE MAE	312,927.66	323,363.43
	FANNIE MAE	168,891.34	166,231.24
	FANNIE MAE	318,856.08	305,174.03
	FANNIE MAE	310.42	322.83
	FANNIE MAE	312,472.90	334,893.43
	FANNIE MAE	279,812.68	300,067.22
	FANNIE MAE	52,945.83	54,139.56
	FANNIE MAE	568,214.47	556,512.30
	FANNIE MAE	1,925,033.20	1,681,941.03
	FANNIE MAE	2,120,478.75	1,899,812.10
	FANNIE MAE	540,733.76	524,937.82
	FANNIE MAE	681,268.15	596,322.03
	FANNIE MAE	2,025,059.47	1,769,799.35
	FANNIE MAE	642,068.33	600,485.45
	FANNIE MAE	464,499.73	445,299.79
	FANNIE MAE	614,775.50	555,651.11
	FANNIE MAE	1,771,007.09	1,659,960.96
	FANNIE MAE	2,098,866.57	1,899,509.86
	FANNIE MAE	2,030,821.16	1,833,767.78
	FANNIE MAE	747,010.81	707,047.76
	FANNIE MAE	106,816.02	112,498.49
	FEDEX CORP	17,319.00	3,926,390.49
	FEDEX CORP	635,000.00	614,447.01
	FIRSTENERGY TRANSMISSION	898,000.00	838,253.82
	FORD MOTOR CO	658,000.00	487,923.45

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	FORD MOTOR CREDIT CO LLC	498,000.00	474,887.82
	FOX CORP	139,358.00	4,481,753.28
	FREDDIE MAC	1,541.92	1,624.89
	FREDDIE MAC	139,844.56	141,129.72
	FREDDIE MAC	1,622,388.24	1,516,313.22
	FREDDIE MAC	811,119.96	839,140.70
	FREDDIE MAC	733,892.71	740,632.53
	FREDDIE MAC	1,372,844.69	1,385,453.86
	FREDDIE MAC	2,029,876.21	1,773,628.43
	FREDDIE MAC	528,014.43	551,470.47
	FREDDIE MAC	515,000.00	407,795.33
	FREDDIE MAC	1,650,000.00	1,335,467.93
	FREMF MORTGAGE TRUST	1,370,000.00	1,249,118.19
	GENERAL MOTORS FINL CO	587,000.00	586,686.19
	GENERAL MOTORS FINL CO	1,560,000.00	1,257,346.23
	GOLDMAN SACHS GROUP INC	47,404.00	14,079,936.08
	GOLDMAN SACHS GROUP INC	720,000.00	683,762.36
	GOLDMAN SACHS GROUP INC	850,000.00	707,594.78
	GOLDMAN SACHS GROUP INC	1,611,000.00	1,526,827.07
	GOVERNMENT NATIONAL MORTGAGE A	482,612.30	505,356.13
	GOVERNMENT NATIONAL MORTGAGE A	251,366.87	257,448.29
	GOVERNMENT NATIONAL MORTGAGE A	4,028,374.69	58,717.19
	GS MORTGAGE SECURITIES TRUST	700,000.00	631,433.60
	GS MORTGAGE SECURITIES TRUST	1,205,000.00	1,049,479.69
	GS MORTGAGE-BACKED SECURITIES	561,838.16	481,095.84
	GS MORTGAGE-BACKED SECURITIES	1,340,371.11	1,227,564.67
	HCA HEALTHCARE INC	49,687.00	8,350,397.22
	HCA INC	506,000.00	501,742.01
	HILTON WORLDWIDE HOLDINGS INC	61,986.00	6,907,719.84
	HOME DEPOT INC/THE	646,000.00	737,855.06
	HONEYWELL INTERNATIONAL INC	4,260.00	740,430.60
	HONO MORTGAGE TRUST	1,000,000.00	963,765.80
	HOST HOTELS & RESORTS LP	1,012,000.00	995,481.49
	HSBC HOLDINGS PLC	758,000.00	741,703.69
	HUBBELL INC	57,917.00	10,342,817.86
	HUNTINGTON BANCSHARES INC/OH	1,255,000.00	1,075,946.63
	HYUNDAI CAPITAL AMERICA	949,000.00	905,973.18
	IBM CORP	54,320.00	7,669,440.80
	INDEPENDENCE PLAZA TRUST	562,000,000.00	920,443.60
	INVITATION HOMES OP	806,000.00	733,810.67
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	133,451.00	11,386,039.32
	JACK IN THE BOX FUNDING LLC	1,027,000.00	984,478.09
	JACK IN THE BOX FUNDING LLC	995,000.00	907,633.03
	JBS FINANCE LUXEMBOURG	1,240,000.00	1,075,997.60
	JBS USA/FOOD/FINANCE	398,000.00	281,473.56
	JERSEY MIKE'S FUNDING LLC	376,110.00	357,890.48

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	JIMMY JOHN'S FUNDING LLC	950,000.00	887,136.60
	JOHN DEERE CAPITAL CORP	917,000.00	822,826.17
	JOHNSON & JOHNSON	94,799.00	16,827,770.49
	JONES LANG LASALLE INC	57,090.00	9,982,757.40
	JP MORGAN CHASE COMMERCIAL MOR	2,485,000.00	2,392,255.33
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	493,225.50
	JP MORGAN MORTGAGE TRUST	685,699.23	630,453.61
	JP MORGAN MORTGAGE TRUST	1,126,706.59	1,003,620.99
	JP MORGAN MORTGAGE TRUST	1,493,959.84	1,351,567.54
	JPMORGAN CHASE & CO	20,386.00	377,956.44
	JPMORGAN CHASE & CO	28,250.00	554,265.00
	JPMORGAN CHASE & CO	963,000.00	902,202.30
	JPMORGAN CHASE & CO	936,000.00	810,066.65
	KROGER CO/THE	321,000.00	311,688.46
	LLOYDS BANKING GROUP PLC	942,000.00	882,793.01
	LOWE'S COS INC	941,000.00	931,986.99
	MADISON PARK FUNDING LTD	1,150,000.00	1,093,400.45
	MAGALLANES INC	688,000.00	617,117.38
	MAGALLANES INC	688,000.00	581,253.34
	MARKEL CORP	6,547.00	8,466,907.75
	MARS INC	908,000.00	824,622.46
	MASTERCARD INC	1,225,000.00	1,035,622.04
	MC BRAZIL DWNSTRM	621,000.00	493,502.49
	MERCK & CO INC	31,591.00	2,880,151.47
	META PLATFORMS INC	88,558.00	14,279,977.50
	MICROCHIP TECHNOLOGY INC	1,136,000.00	1,060,358.82
	MICROSOFT CORP	154,402.00	39,655,065.66
	MICROSOFT CORP	476,000.00	457,711.49
	MID-AMERICA APARTMENTS	654,000.00	652,222.17
	MIDWEST CONNECTOR CAPIT	808,000.00	793,495.75
	MILL CITY MORTGAGE TRUST	573,776.79	507,850.30
	MILL CITY MORTGAGE TRUST	1,397,426.10	1,290,020.07
	MOHAWK INDUSTRIES INC	804,000.00	719,086.63
	MONSTER BEVERAGE CORP	110,390.00	10,233,153.00
	MORGAN STANLEY	460,000.00	446,642.01
	MORGAN STANLEY	1,066,000.00	1,034,617.26
	MORGAN STANLEY CAPITAL I TRUST	1,100,000.00	1,088,450.44
	MYLAN INC	725,000.00	692,282.13
	NEIGHBORLY ISSUER LLC	841,500.00	730,358.89
	NETFLIX INC	19,479.00	3,406,292.73
	NETFLIX INC	1,409,000.00	1,416,185.90
	NEW MOUNTAIN CLO 1 LTD	525,000.00	504,467.78
	NGPL PIPECO LLC	610,000.00	665,977.08
	NORFOLK SOUTHERN CORP	793,000.00	778,908.77
	NORTHWESTERN MUTUAL LIFE	1,162,000.00	970,571.47
	NXP BV/NXP FUNDING LLC	974,000.00	993,542.61
	OHIO POWER COMPANY	1,111,000.00	800,207.14

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	ORACLE CORP	133,039.00	9,295,434.93
	ORACLE CORP	590,000.00	544,450.93
	ORACLE CORP	390,000.00	291,885.93
	PACIFIC GAS & ELECTRIC	971,000.00	652,687.17
	PACIFICORP	789,000.00	837,807.34
	PALMER SQUARE CLO LTD	1,500,000.00	1,425,727.50
	PARAMOUNT GLOBAL	336,000.00	283,504.16
	PARKER-HANNIFIN CORP	926,000.00	922,629.65
	PAYPAL HOLDINGS INC	60,853.00	4,249,973.52
	PEPSICO INC	8,485.00	1,414,110.10
	PETROLEOS MEXICANOS	663,000.00	452,583.69
	PHILIP MORRIS INTERNATIONAL INC	106,067.00	10,473,055.58
	PLANET FITNESS MASTER ISSUER L	997,500.00	893,651.27
	PNC BANK NA	370,000.00	369,844.20
	PNC CAPITAL TRUST C	1,024,000.00	952,310.80
	PROCTER & GAMBLE CO/THE	12,856.00	1,848,564.24
	PROCTER & GAMBLE CO/THE	1,596,000.00	1,306,832.89
	PRUDENTIAL FINANCIAL INC	1,115,000.00	1,029,312.25
	PUBLIC STORAGE	10,809.00	197,480.43
	RAYTHEON TECHNOLOGIES CORP	137,571.00	13,221,948.81
	REALTY INCOME CORP	820,000.00	827,413.58
	REPUBLIC OF CHILE	801,000.00	541,549.04
	REPUBLIC OF CHILE	650,000.00	494,552.72
	REPUBLIC OF COLOMBIA	663,000.00	479,074.43
	REPUBLIC OF ECUADOR	725,000.00	466,734.44
	REPUBLIC OF GHANA	680,000.00	330,344.00
	REPUBLIC OF NIGERIA	655,000.00	391,362.50
	REPUBLIC OF UZBEKISTAN	650,000.00	469,050.40
	ROCKFORD TOWER CLO LTD	1,500,000.00	1,415,715.00
	ROPER TECHNOLOGIES INC	584,000.00	516,974.85
	SABRA HEALTH CARE LP	717,000.00	698,476.18
	SALESFORCE INC	62,590.00	10,329,853.60
	SCHLUMBERGER NV	146,582.00	5,241,772.32
	SEQUOIA MORTGAGE TRUST	166,979.88	156,444.65
	SEQUOIA MORTGAGE TRUST	898,700.84	896,614.33
	SEQUOIA MORTGAGE TRUST	815,383.79	811,912.21
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	781,558.06
	SHERWIN-WILLIAMS CO/THE	903,000.00	803,997.81
	SOUTHWEST AIRLINES CO	164,527.00	5,942,715.24
	SS&C TECHNOLOGIES HOLDINGS INC	101,750.00	5,908,622.50
	STARBUCKS CORP	65,658.00	5,015,614.62
	STARBUCKS CORP	517,000.00	393,745.33
	STORE CAPITAL CORP	314,000.00	306,776.07
	STORE CAPITAL CORP	589,000.00	575,778.55
	STRYKER CORP	10,047.00	1,998,649.71
	T-MOBILE USA INC	1,007,000.00	942,354.06
	TAL ADVANTAGE VII LLC	395,881.25	359,340.10

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	TEXAS INSTRUMENTS INC	60,000.00	9,219,000.00
	TEXTAINER MARINE CONTAINERS LI	1,400,000.00	1,210,005.02
	TOLL BROS FINANCE CORP	1,090,000.00	926,352.82
	TORONTO-DOMINION BANK	984,000.00	908,709.39
	TOWD POINT MORTGAGE TRUST	1,400,000.00	1,309,801.22
	TOWD POINT MORTGAGE TRUST	1,140,000.00	972,931.86
	TRUIST FINANCIAL CORP	380,000.00	372,853.90
	TRUIST FINANCIAL CORP	1,461,000.00	1,344,120.32
	TSY INFL IX N/B	5,234,342.40	4,157,485.48
	UNITED MEXICAN STATES	777,000.00	494,568.09
	UNITEDHEALTH GROUP INC	34,685.00	17,815,256.55
	UNITEDHEALTH GROUP INC	930,000.00	814,628.38
	US BANCORP	24,880.00	461,772.80
	US BANCORP	7,114.00	122,956.24
	US TREASURY N/B	4,565,000.00	3,493,116.59
	US TREASURY N/B	4,650,000.00	3,859,500.00
	US TREASURY N/B	9,985,000.00	8,513,772.66
	US TREASURY N/B	3,195,000.00	2,987,449.80
	US TREASURY N/B	15,224,000.00	13,947,205.90
	US TREASURY N/B	1,095,000.00	994,739.06
	US TREASURY N/B	6,000,000.00	5,927,812.50
	VALERO ENERGY CORP	592,000.00	475,331.03
	VERIZON COMMUNICATIONS	937,000.00	655,549.35
	VISA INC	57,538.00	11,328,656.82
	VISA INC	673,000.00	671,317.18
	VMWARE INC	683,000.00	605,040.41
	WALT DISNEY COMPANY/THE	31,985.00	3,019,384.00
	WARNER BROS DISCOVERY INC	44,729.00	600,263.18
	WEC ENERGY GROUP INC	1,754,000.00	1,353,964.82
	WEIR GROUP PLC/THE	1,364,000.00	1,200,627.81
	WELLS FARGO & CO	7,910.00	152,900.30
	WELLS FARGO & CO	11,825.00	207,883.50
	WELLS FARGO & CO	63,000.00	62,040.59
	WELLS FARGO COMMERCIAL MORTGAG	770,000.00	718,042.25
	WELLS FARGO COMMERCIAL MORTGAG	2,220,000.00	2,036,053.46
	WELLS FARGO MORTGAGE BACKED SE	1,337,315.05	1,213,196.17
	WF-RBS COMMERCIAL MORTGAGE TRU	262,557.66	261,774.40
	WORKDAY INC	33,884.00	4,729,528.72
TOTAL TS Balanced		888,622,791.40	752,372,948.44