

TS Balanced

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Balanced			
	1011778 BC / NEW RED FIN	197,000.00	201,995.92
	ABBOTT LABORATORIES	114,000.00	132,341.69
	ABBVIE INC	365,000.00	434,674.76
	ABBVIE INC	322,000.00	335,765.04
	ABBVIE INC	260,000.00	288,299.06
	ABC SUPPLY CO INC	12,000.00	12,450.00
	ABC SUPPLY CO INC	191,000.00	194,103.75
	ACADIA HEALTHCARE CO INC	53,000.00	53,728.75
	ACCENTURE PLC	23,766.00	5,370,878.34
	ADAMS OUTDOOR ADVERTISING LP	385,934.92	401,557.33
	ADIANT US LLC	40,000.00	42,839.40
	AGATE BAY MORTGAGE LOAN TRUST	369,016.11	369,782.08
	AGATE BAY MORTGAGE LOAN TRUST	801,660.15	833,408.94
	AGATE BAY MORTGAGE LOAN TRUST	738,037.68	762,208.93
	AIR CANADA 2015-1A PTT	92,069.69	86,996.49
	AKER BP ASA	375,000.00	376,158.01
	ALBERTSONS COS/SAFEWAY	221,000.00	226,124.99
	ALCOA NEDERLAND HOLDING	229,000.00	239,877.50
	ALCON FINANCE CORP	320,000.00	361,785.45
	ALCON INC	5,751.00	327,519.45
	ALIBABA GROUP HOLDING LTD	16,871.00	4,959,736.58
	ALLY FINANCIAL INC	316,000.00	354,294.56
	ALPHABET INC	6,855.00	10,074,108.00
	ALPHABET INC	160,000.00	153,930.73
	ALTICE FRANCE SA	99,000.00	103,742.10
	AMAZON.COM INC	4,832.00	15,214,663.36
	AMERICAN EXPRESS CO	20,384.00	2,043,496.00
	AMERICAN FINANCIAL GROUP INC/OH	282,000.00	341,592.48
	AMERICAN HOMES 4 RENT	234,000.00	265,243.77
	AMERICAN WATER CAPITAL C	258,000.00	392,272.37
	AMERISOURCEBERGEN CORP	28,687.00	2,780,344.04
	AMGEN INC	15,000.00	3,812,400.00
	AMN HEALTHCARE INC	129,000.00	132,063.75
	AMN HEALTHCARE INC	33,000.00	33,825.00
	AMSTED INDUSTRIES INC	181,000.00	192,551.42
	ANGI GROUP LLC	51,000.00	50,490.00
	ANHEUSER-BUSCH CO/INBEV	514,000.00	633,777.11
	APACHE CORP	151,000.00	142,695.00
	APIDOS CLO	250,000.00	247,829.00
	APIDOS CLO	450,000.00	445,044.15
	APPLE INC	192,000.00	22,235,520.00
	APPLE INC	110,000.00	153,528.45
	APPLE INC	899,000.00	973,547.99
	ARCONIC CORP	13,000.00	13,883.03
	ARES CAPITAL CORP	386,000.00	382,348.50
	ASHTREAD CAPITAL INC	242,000.00	251,680.00

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	AT&T INC	28,740.00	819,377.40
	AT&T INC	18,000.00	21,251.62
	AVIS BUDGET CAR/FINANCE	137,000.00	124,676.85
	AVON INTERNATIONAL OPERA	29,000.00	29,341.77
	BANK	825,000.00	962,152.70
	BANK OF AMERICA CORP	535,000.00	595,990.00
	BANK OF AMERICA CORP	355,000.00	401,428.55
	BANK OF MONTREAL	390,000.00	434,688.71
	BARCLAYS PLC	435,000.00	455,222.02
	BAT INTL FINANCE PLC	282,000.00	282,958.80
	BAUSCH HEALTH COS INC	98,000.00	100,798.88
	BAUSCH HEALTH COS INC	302,000.00	309,172.50
	BEACON ROOFING SUPPLY INC	162,000.00	158,760.00
	BECTON DICKINSON AND CO	13,000.00	3,024,840.00
	BECTON DICKINSON AND CO	193,000.00	238,633.77
	BECTON DICKINSON AND CO	97,000.00	97,671.30
	BEMIS COMPANY INC	355,000.00	378,418.83
	BENEFIT STREET PARTNERS CLO LT	575,000.00	575,444.48
	BERKSHIRE HATHAWAY FIN	245,000.00	318,803.25
	BERKSHIRE HATHAWAY INC	43,558.00	9,275,240.52
	BHMS MORTGAGE TRUST	915,000.00	877,399.54
	BLACK KNIGHT INFOSERV LL	40,000.00	40,425.00
	BOARDWALK PIPELINES LP	202,000.00	217,543.07
	BOEING CO/THE	10,646.00	1,759,357.96
	BOEING CO/THE	106,000.00	116,696.50
	BOEING CO/THE	212,000.00	256,473.38
	BOOZ ALLEN HAMILTON INC	75,000.00	76,991.25
	BOXER PARENT CO INC	36,000.00	38,450.16
	BRASKEM AMERICA FINANCE	250,000.00	264,250.00
	BRISTOL-MYERS SQUIBB CO	68,671.00	4,140,174.59
	BRISTOL-MYERS SQUIBB CO	299,000.00	420,473.50
	BURLINGTN NORTH SANTA FE	418,000.00	604,014.15
	BWX TECHNOLOGIES INC	105,000.00	107,362.50
	CAESARS ENTERTAINMENT INC	22,000.00	22,995.39
	CAESARS RESORT / FINCO	13,000.00	13,406.25
	CALPINE CORP	39,000.00	39,752.70
	CAMELOT FINANCE SA	132,000.00	134,640.00
	CANADIAN NATIONAL RAILWAY CO	25,742.00	2,740,493.32
	CANADIAN NATURAL RESOURCES LTD	270,000.00	320,656.64
	CARDTRONICS INC / USA	193,000.00	193,000.00
	CARNIVAL CORP	112,000.00	125,512.24
	CARRIAGE SERVICES INC	185,000.00	193,325.00
	CARRIER GLOBAL CORP	192,000.00	203,967.50
	CASCADES INC/USA INC	233,000.00	244,941.25
	CBS OUT AMER CAP LLC/COR	100,000.00	103,000.00
	CCO HLDGS LLC/CAP CORP	31,000.00	32,618.82
	CCO HLDGS LLC/CAP CORP	334,000.00	361,972.50

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	CCO HLDGS LLC/CAP CORP	164,000.00	173,635.00
	CCO HLDGS LLC/CAP CORP	42,000.00	44,101.89
	CCO HLDGS LLC/CAP CORP	47,000.00	48,713.72
	CDK GLOBAL INC	153,000.00	161,032.50
	CENOVUS ENERGY INC	280,000.00	241,516.30
	CENOVUS ENERGY INC	56,000.00	53,896.48
	CENTURYLINK INC	33,000.00	33,525.03
	CF HIPPOLYTA ISSUER LLC	375,000.00	379,237.80
	CHARTER COMM OPT LLC/CAP	435,000.00	583,445.09
	CHENIERE CORP CHRISTI HD	350,000.00	402,975.39
	CHENIERE ENERGY INC	22,000.00	22,577.50
	CHENIERE ENERGY PARTNERS LP	51,000.00	52,224.00
	CHEVRON CORP	20,000.00	1,440,000.00
	CHURCHILL DOWNS INC	82,000.00	82,410.00
	CIFC FUNDING LTD	465,000.00	461,797.08
	CIGNA CORP	312,000.00	371,141.98
	CIMPRESS PLC	354,000.00	336,300.00
	CITIGROUP INC	197,000.00	247,231.10
	CITIGROUP INC	330,000.00	364,023.00
	CLEARWATER PAPER CORP	10,000.00	10,025.00
	CLEARWAY ENERGY OP LLC	20,000.00	20,650.00
	CME GROUP INC	10,160.00	1,699,869.60
	COMCAST CORP	120,000.00	5,551,200.00
	COMCAST CORP	257,000.00	312,246.09
	COMMERCIAL METALS CO	87,000.00	90,480.00
	COMMONSPIRIT HEALTH	160,000.00	170,232.87
	COMMSCOPE INC	24,000.00	24,660.00
	COMMSCOPE INC	152,000.00	156,190.64
	CONTINENTAL RESOURCES INC/OK	32,000.00	24,101.44
	COOKE OMEGA/ALPHA VESSEL	304,000.00	313,880.00
	CORECIVIC INC	207,000.00	203,579.33
	CORESTATES CAPTL III	519,000.00	472,100.75
	CORTEVA INC	1.00	28.81
	COX COMMUNICATIONS INC	267,000.00	296,960.17
	CREDIT ACCEPTANCE CORP	177,000.00	182,752.50
	CREDIT SUISSE COMMERCIAL MORTG	668,838.69	675,040.83
	CREDIT SUISSE MORTGAGE TRUST	737,376.04	738,075.22
	CREDIT SUISSE MORTGAGE TRUST	652,984.60	649,883.51
	CREDIT SUISSE MORTGAGE TRUST	616,910.87	676,657.15
	CRH AMERICA FINANCE INC	462,000.00	535,557.63
	CROWN CASTLE INTERNATIONAL CORP	403,000.00	450,947.01
	CSC HOLDINGS LLC	200,000.00	212,500.00
	CSC HOLDINGS LLC	205,000.00	206,537.50
	CVR PARTNERS/CVR NITROGE	113,000.00	104,525.00
	CVS HEALTH CORP	10,000.00	584,000.00
	CVS HEALTH CORP	230,000.00	290,602.49
	CVS HEALTH CORP	475,000.00	555,973.99

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	DANA INC	29,000.00	29,960.77
	DAVITA INC	69,000.00	70,676.70
	DAVITA INC	74,000.00	71,302.70
	DEERE & CO	10,917.00	2,419,534.71
	DELEK LOG PART/FINANCE	116,000.00	105,270.00
	DELTA AIR LINES INC	34,000.00	28,995.61
	DELTA AIR LINES/SKYMILES	38,000.00	39,454.61
	DEUTSCHE TELEKOM INT FIN	148,000.00	229,952.14
	DH EUROPE FINANCE	399,000.00	446,303.63
	DIAMOND SPORTS GR/DIAMON	115,000.00	81,362.50
	DISH DBS CORP	175,000.00	179,375.00
	DIVERSIFIED HEALTHCARE TRUST	67,000.00	74,522.76
	DOMINOS PIZZA MASTER ISSUER LL	192,555.00	192,947.81
	DOW INC	1.00	47.05
	DPL INC	50,000.00	53,375.00
	DREYFUS GOVERNMENT CASH MANAGE	7,006,884.88	7,006,884.88
	DRIVEN BRANDS FUNDING LLC	861,875.00	911,631.04
	DTE ENERGY CO	452,000.00	488,630.79
	DUKE ENERGY PROGRESS LLC	237,000.00	295,452.81
	DUPONT DE NEMOURS INC	55,475.00	3,077,753.00
	EAGLE MATERIALS INC	280,000.00	290,482.74
	ECOLAB INC	280,000.00	357,151.86
	EDISON INTERNATIONAL	238,000.00	244,186.92
	ELARA HGV TIMESHARE ISSUER	668,330.42	675,493.25
	ELECTRICITE DE FRANCE SA	388,000.00	461,152.17
	EMBRAER NETHERLANDS FINA	166,000.00	159,360.00
	EMBRAER NETHERLANDS FINA	167,000.00	158,566.50
	ENCOMPASS HEALTH CORP	49,000.00	49,245.00
	ENCOMPASS HEALTH CORP	28,000.00	28,000.00
	ENDEAVOR ENERGY RESOURCE	10,000.00	10,275.00
	ENERGY TRANSFER OPERATNG	243,000.00	257,487.65
	EQUINIX INC	322,000.00	347,286.60
	EW SCRIPPS CO/THE	52,000.00	50,830.00
	EXXON MOBIL CORP	38,000.00	1,304,540.00
	FACEBOOK INC	45,123.00	11,817,713.70
	FANNIE MAE	590,923.73	664,673.38
	FANNIE MAE	315,726.49	348,079.51
	FANNIE MAE	484,577.36	523,102.25
	FANNIE MAE	29.49	32.91
	FANNIE MAE	1,095.25	1,215.17
	FANNIE MAE	485,996.22	572,179.56
	FANNIE MAE	447,065.51	526,421.69
	FANNIE MAE	61,399.73	65,817.40
	FANNIE MAE	1,339,886.90	1,434,098.15
	FANNIE MAE	224,299.16	256,523.05
	FEDEX CORP	8,072.00	2,030,269.44
	FEDEX CORP	280,000.00	358,362.01

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	FIRSTCASH INC	63,000.00	64,181.25
	FISERV INC	398,000.00	453,686.31
	FMG RESOURCES AUG 2006	76,000.00	77,805.00
	FORD MOTOR CO	63,000.00	72,230.13
	FORD MOTOR CREDIT CO LLC	200,000.00	196,220.00
	FORD MOTOR CREDIT CO LLC	202,000.00	196,445.00
	FORD MOTOR CREDIT CO LLC	200,000.00	197,718.00
	FORD MOTOR CREDIT CO LLC	190,000.00	189,549.70
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	124,000.00	122,140.00
	FOX CORP	66,476.00	1,850,027.08
	FREDDIE MAC	3,678.80	3,691.66
	FREDDIE MAC	2,486.21	2,861.84
	FREDDIE MAC	331,159.02	359,778.70
	FREDDIE MAC	16.61	16.63
	FREDDIE MAC	1,649,291.35	1,855,374.79
	FREDDIE MAC	1,269,172.38	1,402,510.13
	FREDDIE MAC	2,470,377.65	2,711,861.83
	FREDDIE MAC	846,713.15	954,757.73
	FREEPORT-MCMORAN INC	251,000.00	262,182.05
	GCI LLC	50,000.00	50,500.00
	GENERAL DYNAMICS CORP	14,000.00	1,938,020.00
	GENERAL ELECTRIC CO	212,000.00	214,489.26
	GENERAL MOTORS FINL CO	150,000.00	158,707.94
	GENERAL MOTORS FINL CO	259,000.00	302,127.26
	GENESIS ENERGY LP/FIN	121,000.00	109,807.50
	GEO GROUP INC/THE	107,000.00	103,595.26
	GLOBAL PART/GLP FINANCE	18,000.00	18,180.00
	GLOBAL PAYMENTS INC	430,000.00	456,344.10
	GLP CAPITAL LP / FIN II	109,000.00	120,804.70
	GLS AUTO RECEIVABLES TRUST	363,380.29	366,950.94
	GOEASY LTD	97,000.00	98,212.50
	GOLDMAN SACHS GROUP INC/THE	29,904.00	6,009,806.88
	GOLDMAN SACHS GROUP INC/THE	350,000.00	364,018.10
	GOLDMAN SACHS GROUP INC/THE	150,000.00	168,139.31
	GOLDMAN SACHS GROUP INC/THE	440,000.00	442,447.43
	GOODYEAR TIRE & RUBBER CO/THE	108,000.00	108,000.00
	GOVERNMENT NATIONAL MORTGAGE A	807,299.97	896,401.34
	GOVERNMENT NATIONAL MORTGAGE A	429,644.37	478,380.99
	GOVERNMENT NATIONAL MORTGAGE A	7,135,742.93	210,402.38
	GROUP 1 AUTOMOTIVE INC	46,000.00	45,195.00
	GRUBHUB HOLDINGS INC	202,000.00	209,575.00
	GRUPO BIMBO SAB DE CV	380,000.00	397,533.20
	GS MORTGAGE SECURITIES TRUST	700,000.00	747,649.91
	HCA HEALTHCARE INC	42,104.00	5,249,526.72
	HCA INC	212,000.00	232,140.00
	HCA INC	66,000.00	67,246.08

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	HEALTHCARE REALTY TRUST INC	396,000.00	401,389.71
	HERBALIFE/HLF FINANCING	29,000.00	31,138.75
	HERTZ VEHICLE FINANCING LLC	507,326.86	508,063.85
	HEWLETT PACKARD ENTERPRISE CO	404,000.00	456,843.20
	HILTON WORLDWIDE HOLDINGS INC	45,325.00	3,867,129.00
	HLF FIN SARL LLC/HERBALI	158,000.00	162,345.00
	HOME DEPOT INC/THE	285,000.00	430,951.73
	HONEYWELL INTERNATIONAL INC	35,000.00	5,761,350.00
	HOWMET AEROSPACE INC	22,000.00	24,255.00
	HSBC HOLDINGS PLC	335,000.00	370,740.34
	HUBBELL INC	34,522.00	4,723,990.48
	HUDBAY MINERALS INC	101,000.00	102,767.50
	HUDBAY MINERALS INC	9,000.00	8,910.00
	HUNTINGTON BANCSHARES INC/OH	280,000.00	293,279.39
	HYUNDAI CAPITAL AMERICA	444,000.00	457,231.11
	IMPERIAL BRANDS FIN PLC	475,000.00	525,663.99
	INTERNATIONAL BUSINESS MACHINES CORP	24,693.00	3,004,397.31
	IRON MOUNTAIN INC	103,000.00	107,377.50
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	62,002.00	6,875,401.78
	J2 CLOUD LLC/CLOUD INC	52,000.00	54,080.00
	JACK IN THE BOX FUNDING LLC	694,750.00	712,195.17
	JB POINDEXTER & CO INC	178,000.00	188,747.64
	JBS USA LLC/JBS USA FINA	81,000.00	88,081.02
	JBS USA/FOOD/FINANCE	183,000.00	199,190.01
	JD.COM INC	61,098.00	4,741,815.78
	JERSEY MIKE'S FUNDING	378,000.00	401,995.44
	JIMMY JOHN'S FUNDING LLC	824,500.00	834,905.19
	JOHN DEERE CAPITAL CORP	405,000.00	440,402.31
	JOHNSON & JOHNSON	52,991.00	7,889,300.08
	JONES LANG LASALLE INC	35,738.00	3,418,697.08
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	479,739.60
	JP MORGAN MORTGAGE TRUST	734,715.65	746,764.11
	JPMORGAN CHASE & CO	39,000.00	3,754,530.00
	JPMORGAN CHASE & CO	425,000.00	478,045.10
	JPMORGAN CHASE & CO	413,000.00	443,109.47
	KABBAGE FUNDING LLC	26,172.85	25,949.55
	KRAFT HEINZ FOODS CO	93,000.00	98,506.58
	KROGER CO/THE	167,000.00	213,768.94
	LAMAR MEDIA CORP	48,000.00	49,920.00
	LENNAR CORP	109,000.00	118,960.69
	LENNAR CORP	166,000.00	167,452.50
	LEVEL 3 FINANCING INC	57,000.00	58,567.50
	LEVEL 3 FINANCING INC	98,000.00	96,775.00
	LIFE STORAGE LP	280,000.00	279,285.40
	LIFEPOINT HEALTH INC	22,000.00	23,155.00
	LITHIA MOTORS INC	28,000.00	28,000.00

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	LLOYDS BANKING GROUP PLC	416,000.00	455,762.26
	LOGAN MERGER SUB INC	19,000.00	19,219.45
	LOWE'S COS INC	415,000.00	514,831.39
	MADISON PARK FUNDING LTD	850,000.00	832,242.65
	MADISON PARK FUNDING LTD	465,000.00	464,997.68
	MARRIOTT INTERNATIONAL INC/MD	48,000.00	51,405.47
	MARS INC	400,000.00	471,141.12
	MASTERCARD INC	276,000.00	314,611.11
	MATTEL INC	117,000.00	123,435.00
	MDC PARTNERS INC	27,000.00	24,637.50
	MEDNAX INC	145,000.00	146,812.50
	MEG ENERGY CORP	27,000.00	26,484.84
	MERCK & CO INC	31,591.00	2,620,473.45
	MEREDITH CORP	80,000.00	82,400.00
	MERITOR INC	21,000.00	21,420.00
	MERITOR INC	51,000.00	53,295.00
	MGIC INVESTMENT CORP	69,000.00	71,168.33
	MGM GROWTH/MGM FINANCE	207,000.00	219,477.96
	MICHAELS STORES INC	55,000.00	54,518.75
	MICROCHIP TECHNOLOGY INC	50,000.00	51,877.94
	MICRON TECHNOLOGY INC	210,000.00	252,557.32
	MICROSOFT CORP	89,192.00	18,759,753.36
	MICROSOFT CORP	210,000.00	259,078.09
	MID-AMERICA APARTMENTS	288,000.00	313,148.48
	MINERALS TECHNOLOGIES INC	22,000.00	22,765.38
	MONDELEZ INTERNATIONAL INC	114,000.00	123,473.50
	MONSTER BEVERAGE CORP	52,663.00	4,223,572.60
	MONTAGE RESOURCES CORP	154,000.00	156,502.50
	MOOG INC	122,000.00	124,751.10
	MORGAN STANLEY	470,000.00	532,778.89
	MPT OPER PARTNERSP/FINL	141,000.00	145,230.00
	MURPHY OIL CORP	124,000.00	97,340.00
	MYLAN INC	320,000.00	372,770.10
	NAVIENT CORP	45,000.00	44,747.10
	NAVIENT CORP	126,000.00	130,095.00
	NAVIENT CORP	125,000.00	125,794.38
	NCR CORP	9,000.00	9,947.25
	NETFLIX INC	7,763.00	3,881,732.89
	NETFLIX INC	205,000.00	229,087.50
	NETFLIX INC	54,000.00	63,647.10
	NEW ENTERPRISE STONE & LIME CO INC	69,000.00	71,070.00
	NEW YORK LIFE GLOBAL FDG	278,000.00	311,151.87
	NEXSTAR BROADCASTING INC	52,000.00	52,964.60
	NGPL PIPECO LLC	362,000.00	460,790.98
	NORFOLK SOUTHERN CORP	350,000.00	459,652.25
	NORTHWESTERN MUTUAL LIFE INSURANCE CO/THE	300,000.00	338,947.15

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	NOVELIS CORP	106,000.00	108,915.00
	NTC CAPITAL I	348,000.00	325,136.52
	NUFARM AUSTRALIA/AMERICA	114,000.00	116,291.40
	NUSTAR LOGISTICS LP	277,000.00	273,588.75
	NXP BV/NXP FUNDING LLC	430,000.00	508,364.93
	OCCIDENTAL PETROLEUM CORP	10,000.00	6,751.00
	OCCIDENTAL PETROLEUM CORP	101,000.00	69,437.50
	OCCIDENTAL PETROLEUM CORP	77,000.00	77,593.67
	OCCIDENTAL PETROLEUM CORP	148,000.00	136,530.00
	OHA LOAN FUNDING LTD	575,000.00	573,773.53
	ONCOR ELECTRIC DELIVERY	76,000.00	92,304.36
	ONEMAIN FINANCE CORP	76,000.00	84,170.00
	ONEOK INC	74,000.00	86,015.88
	OPEN TEXT CORP	85,000.00	85,982.60
	ORACLE CORP	58,204.00	3,474,778.80
	ORACLE CORP	351,000.00	383,225.76
	OTIS WORLDWIDE CORP	228,000.00	244,087.94
	OWENS-BROCKWAY	73,000.00	79,068.13
	PACIFIC GAS & ELECTRIC	577,000.00	520,235.30
	PACIFICORP	125,000.00	171,517.29
	PARKER-HANNIFIN CORP	14,919.00	3,018,710.46
	PATTERN ENERGY OP LP/PAT	54,000.00	56,025.00
	PDC ENERGY INC	206,000.00	191,281.30
	PENNYMAC FINANCIAL SERVICES INC	49,000.00	49,612.50
	PEPSICO INC	8,485.00	1,176,021.00
	PERFORMANCE FOOD GROUP I	207,000.00	207,000.00
	PERFORMANCE FOOD GROUP I	26,000.00	27,690.00
	PG&E CORP	105,000.00	101,850.00
	PG&E CORP	19,000.00	18,382.50
	PHILIP MORRIS INTERNATIONAL INC	58,425.00	4,381,290.75
	PHOTO HOLDINGS MERGER SU	273,000.00	249,795.00
	PILGRIM'S PRIDE CORP	219,000.00	223,106.25
	PLASTIPAK HOLDINGS INC	83,000.00	83,000.00
	PNC BANK NA	370,000.00	386,741.53
	PNC CAPITAL TRUST C	523,000.00	478,753.62
	POST HOLDINGS INC	24,000.00	24,600.00
	POST HOLDINGS INC	28,000.00	28,805.00
	PRIME SECSRVC BRW/FINANC	156,000.00	166,823.28
	PRIME SECSRVC BRW/FINANC	34,000.00	32,614.33
	PROCTER & GAMBLE CO/THE	12,856.00	1,786,855.44
	QUAD/GRAPHICS INC	149,000.00	131,120.00
	QUICKEN LOANS INC	52,000.00	54,790.32
	QUICKEN LOANS LLC/QUICKN	59,000.00	58,262.50
	QVC INC	121,000.00	124,291.20
	QVC INC	74,000.00	75,480.00
	RANGE RESOURCES CORP	39,000.00	40,072.50
	RATTLER MIDSTREAM LP	20,000.00	20,150.00

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Category	Issuer Name	Shares/Par	Market Value Base
	RAYTHEON TECHNOLOGIES CORP	86,618.00	4,983,999.72
	REALTY INCOME CORP	296,000.00	327,567.44
	REPUBLIC OF COLOMBIA	238,000.00	277,270.00
	REYNOLDS AMERICAN INC	351,000.00	394,993.77
	REYNOLDS GRP ISS/REYNOLD	40,000.00	40,300.00
	ROCKPOINT GAS STORAGE CA	65,000.00	60,287.50
	ROPER TECHNOLOGIES INC	373,000.00	410,572.06
	ROYAL CARIBBEAN CRUISES LTD	52,000.00	60,322.90
	SABRA HEALTH CARE LP	149,000.00	161,118.43
	SALESFORCE.COM INC	17,985.00	4,519,990.20
	SBA COMMUNICATIONS CORP	29,000.00	29,435.00
	SCHLUMBERGER NV	37,700.00	586,612.00
	SELECT MEDICAL CORP	172,000.00	178,880.00
	SEQUOIA MORTGAGE TRUST	486,778.00	505,217.64
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	941,587.02
	SHERWIN-WILLIAMS CO/THE	398,000.00	494,428.70
	SIGNATURE BANK/NEW YORK NY	25,618.00	2,126,037.82
	SINCLAIR TELEVISION GROU	34,000.00	33,830.00
	SINCLAIR TELEVISION GROU	20,000.00	18,650.00
	SIRIUS XM RADIO INC	115,000.00	123,337.50
	SOUTHWESTERN ENERGY CO	22,000.00	21,617.42
	SS&C TECHNOLOGIES HOLDINGS INC	46,597.00	2,820,050.44
	SS&C TECHNOLOGIES INC	155,000.00	164,721.60
	STANDARD INDUSTRIES INC	20,000.00	20,800.00
	STANDARD INDUSTRIES INC	69,000.00	68,102.66
	STAPLES INC	292,000.00	269,854.72
	STARBUCKS CORP	46,316.00	3,979,470.72
	STARBUCKS CORP	228,000.00	233,968.76
	STARWOOD COMMERCIAL MORTGAGE T	915,000.00	903,604.68
	STATE STREET CORP	159,000.00	164,520.61
	STORE CAPITAL CORP	147,000.00	157,524.54
	STORE CAPITAL CORP	250,000.00	268,075.48
	STRYKER CORP	10,047.00	2,093,493.39
	SUMMIT MATERIALS LLC/FIN	25,000.00	26,031.25
	SUNOCO LP/FINANCE CORP	70,000.00	71,925.00
	SUPERIOR PLUS/GEN PRTNR	107,000.00	114,222.50
	SYSCO CORP	210,000.00	266,160.06
	T-MOBILE USA INC	33,000.00	34,003.20
	T-MOBILE USA INC	444,000.00	503,771.28
	TAL ADVANTAGE VII LLC	485,000.00	485,866.65
	TALEN ENERGY SUPPLY LLC	189,000.00	189,000.00
	TALLGRASS NRG PRTNR/FIN	158,000.00	148,520.00
	TAYLOR MORR COMM/HLDGS	169,000.00	179,985.00
	TAYLOR MORRISON COMM	64,000.00	70,400.00
	TEGNA INC	181,000.00	178,737.50
	TELECOM ITALIA CAPITAL	78,000.00	92,820.00
	TELECOM ITALIA CAPITAL	138,000.00	160,080.00

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Category	Issuer Name	Shares/Par	Market Value Base
	TELEFLEX INC	76,000.00	78,470.00
	TELEFLEX INC	22,000.00	22,770.00
	TENET HEALTHCARE CORP	121,000.00	122,125.30
	TENET HEALTHCARE CORP	69,000.00	74,175.00
	TERRAFORM POWER OPERATIN	169,000.00	178,717.50
	TEXAS INSTRUMENTS INC	60,000.00	8,567,400.00
	TORONTO-DOMINION BANK/THE	434,000.00	441,046.58
	TOWD POINT MORTGAGE TRUST	609,106.15	659,862.30
	TOYOTA MOTOR CREDIT CORP	496,000.00	497,069.82
	TRANSDIGM INC	131,000.00	136,802.65
	TRANSDIGM INC	15,000.00	16,312.50
	TRI POINTE GROUP INC	24,000.00	26,280.00
	TRIP.COM GROUP LTD	112,351.00	3,498,610.14
	TRIVIUM PACKAGING FIN	51,000.00	52,809.23
	TRUIST BANK	518,000.00	486,476.77
	TRUIST FINANCIAL CORP	380,000.00	411,787.03
	UNITED MEXICAN STATES	200,000.00	211,500.00
	UNITED RENTALS NORTH AM	182,000.00	191,782.50
	UNITED RENTALS NORTH AM	200,000.00	206,000.00
	UNITEDHEALTH GROUP INC	20,000.00	6,235,400.00
	UNITEDHEALTH GROUP INC	410,000.00	471,016.18
	US CONCRETE INC	34,000.00	34,085.00
	US FOODS INC	85,000.00	89,993.75
	US TREASURY N/B	2,435,000.00	2,904,213.08
	US TREASURY N/B	8,710,000.00	8,548,048.44
	US TREASURY N/B	1,815,000.00	1,822,311.18
	US TREASURY N/B	1,225,000.00	1,288,833.99
	US TREASURY N/B	9,570,000.00	10,076,910.94
	US TREASURY N/B	16,430,000.00	16,489,687.07
	US TREASURY N/B	7,766,000.00	7,742,944.69
	US TREASURY N/B	3,240,000.00	3,239,873.45
	VAIL RESORTS INC	19,000.00	20,163.75
	VEREIT OPERATING PARTNER	487,000.00	522,453.37
	VERISK ANALYTICS INC	6,077.00	1,126,128.87
	VERIZON COMMUNICATIONS INC	130,000.00	180,119.28
	VERIZON COMMUNICATIONS INC	285,000.00	410,218.67
	VIACOMCBS INC	280,000.00	328,540.00
	VIRGINIA ELEC & POWER CO	277,000.00	320,449.42
	VISA INC	53,000.00	10,598,410.00
	VISA INC	297,000.00	384,596.20
	VOYA CLO LTD	465,000.00	460,210.04
	VULCAN MATERIALS CO	330,000.00	375,915.24
	WALMART INC	394,000.00	428,093.20
	WALT DISNEY CO/THE	24,772.00	3,073,709.76
	WEC ENERGY GROUP INC	745,000.00	604,613.69
	WELLS FARGO & CO	63,000.00	71,042.69
	WELLS FARGO COMMERCIAL MORTGAG	258,249.30	256,276.43

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Category	Issuer Name	Shares/Par	Market Value Base
	WENDYS FUNDING LLC	1,312,875.00	1,356,987.60
	WESCO DISTRIBUTION INC	71,000.00	77,792.93
	WESTERN DIGITAL CORP	58,000.00	62,821.54
	WMG ACQUISITION CORP	34,000.00	33,056.50
	WORKDAY INC	17,462.00	3,756,600.06
	WR GRACE & CO-CONN	15,000.00	15,490.50
	WYNDHAM HOTELS & RESORTS INC	68,000.00	69,190.00
	WYNDHAM HOTELS & RESORTS INC	22,000.00	21,340.00
	XEROX HOLDINGS CORP	104,000.00	102,780.08
	XPO LOGISTICS INC	134,000.00	141,932.80
	XPO LOGISTICS INC	50,000.00	53,430.75
	XYLEM INC/NY	332,000.00	345,929.49
	ZAYO GROUP HOLDINGS INC	254,000.00	249,993.15
TOTAL TS Balanced		165,146,656.43	442,907,114.56