

# TS Balanced

Effective Date : 09/30/2021

All Accounts

| Category           | Issuer Name                     | Shares/Par    | Market Value Base |
|--------------------|---------------------------------|---------------|-------------------|
| <b>TS Balanced</b> |                                 |               |                   |
|                    | 7-ELEVEN INC                    | 1,077,000.00  | 1,057,296.83      |
|                    | AB BSL CLO 2 LTD                | 1,000,000.00  | 1,000,599.00      |
|                    | AB BSL CLO 3 LTD                | 1,500,000.00  | 1,499,997.00      |
|                    | ABBVIE INC                      | 827,000.00    | 994,446.53        |
|                    | ACCENTURE PLC                   | 11,242.00     | 3,596,540.64      |
|                    | ADAMS OUTDOOR ADVERTISING       | 371,863.97    | 390,657.01        |
|                    | AGATE BAY MORTGAGE LOAN TRUST   | 192,943.68    | 195,136.85        |
|                    | AGATE BAY MORTGAGE LOAN TRUST   | 473,083.42    | 479,182.60        |
|                    | AGATE BAY MORTGAGE LOAN TRUST   | 524,718.64    | 534,258.76        |
|                    | AIR CANADA 2015-1A PTT          | 86,279.80     | 87,730.62         |
|                    | AKER BP ASA                     | 801,000.00    | 842,953.08        |
|                    | ALCON FINANCE CORP              | 725,000.00    | 803,530.78        |
|                    | ALCON INC                       | 5,751.00      | 462,782.97        |
|                    | ALIBABA GROUP HOLDING LTD       | 35,598.00     | 5,270,283.90      |
|                    | ALLSTATE CORP/THE               | 1,009,000.00  | 962,740.26        |
|                    | ALPHABET INC                    | 14,317.00     | 38,159,243.27     |
|                    | ALPHABET INC                    | 362,000.00    | 324,277.08        |
|                    | AMAZON.COM INC                  | 8,860.00      | 29,105,454.40     |
|                    | AMCOR FLEXIBLES NORTH AM        | 804,000.00    | 820,066.65        |
|                    | AMERICAN EXPRESS CO             | 20,384.00     | 3,414,931.52      |
|                    | AMERICAN FINANCIAL GROUP INC/OH | 2,116,421.00  | 2,567,154.95      |
|                    | AMERICAN WATER CAPITAL C        | 579,000.00    | 847,062.01        |
|                    | AMERISOURCEBERGEN CORP          | 57,733.00     | 6,896,206.85      |
|                    | ANHEUSER-BUSCH CO/INBEV         | 1,164,000.00  | 1,444,270.43      |
|                    | APIDOS CLO                      | 450,000.00    | 450,015.30        |
|                    | APPLE INC                       | 213,221.00    | 30,170,771.50     |
|                    | APPLE INC                       | 619,000.00    | 803,851.97        |
|                    | APPLE INC                       | 1,513,000.00  | 1,601,981.41      |
|                    | ARES CAPITAL CORP               | 876,000.00    | 920,990.90        |
|                    | AT&T INC                        | 184,897.00    | 4,994,067.97      |
|                    | AT&T INC                        | 462,000.00    | 540,075.02        |
|                    | AT&T INC                        | 856,000.00    | 882,670.92        |
|                    | BANK                            | 825,000.00    | 920,058.81        |
|                    | BANK                            | 27,911,881.74 | 1,635,954.47      |
|                    | BANK OF AMERICA CORP            | 226,643.00    | 9,620,995.35      |
|                    | BANK OF AMERICA CORP            | 1,212,000.00  | 1,316,831.22      |
|                    | BANK OF AMERICA CORP            | 804,000.00    | 883,130.86        |
|                    | BANK OF AMERICA CORP            | 511,000.00    | 521,125.34        |
|                    | BANK OF MONTREAL                | 884,000.00    | 968,026.62        |
|                    | BANK OF NOVA SCOTIA             | 1,216,000.00  | 1,209,980.80      |
|                    | BECTON DICKINSON AND CO         | 13,000.00     | 3,195,660.00      |
|                    | BECTON DICKINSON AND CO         | 798,000.00    | 992,239.12        |
|                    | BENEFIT STREET PARTNERS CLO LT  | 575,000.00    | 575,347.30        |
|                    | BERKSHIRE HATHAWAY FIN          | 555,000.00    | 679,539.46        |
|                    | BERKSHIRE HATHAWAY INC          | 68,360.00     | 18,658,178.40     |
|                    | BHMS MORTGAGE TRUST             | 915,000.00    | 917,433.81        |

## TS Balanced

Effective Date : 09/30/2021

All Accounts

| Category | Issuer Name                    | Shares/Par    | Market Value Base |
|----------|--------------------------------|---------------|-------------------|
|          | BIOMARIN PHARMACEUTICAL INC    | 75,617.00     | 5,844,437.93      |
|          | BNP PARIBAS SA                 | 661,000.00    | 742,641.04        |
|          | BOARDWALK PIPELINES LP         | 712,000.00    | 814,466.88        |
|          | BOEING CO/THE                  | 10,646.00     | 2,341,481.24      |
|          | BOEING CO/THE                  | 240,000.00    | 275,947.61        |
|          | BOEING CO/THE                  | 321,000.00    | 426,362.05        |
|          | BPR TRUST                      | 900,000.00    | 900,421.65        |
|          | BRASKEM AMERICA FINANCE        | 535,000.00    | 691,487.50        |
|          | BRISTOL-MYERS SQUIBB CO        | 177,716.00    | 10,515,455.72     |
|          | BRISTOL-MYERS SQUIBB CO        | 679,000.00    | 910,549.83        |
|          | BRITISH TELECOMMUNICATIO       | 1,158,000.00  | 1,210,356.42      |
|          | BURLINGTN NORTH SANTA FE       | 947,000.00    | 1,324,897.08      |
|          | BX TRUST                       | 1,500,000.00  | 1,607,427.15      |
|          | BX TRUST                       | 1,500,000.00  | 1,561,503.00      |
|          | CANADIAN NATURAL RESOURCES LTD | 613,000.00    | 813,873.97        |
|          | CENOVUS ENERGY INC             | 635,000.00    | 755,542.92        |
|          | CF HIPPOLYTA ISSUER LLC        | 355,795.41    | 360,530.80        |
|          | CHARLES SCHWAB CORP/THE        | 1,409,000.00  | 1,410,892.79      |
|          | CHARTER COMM OPT LLC/CAP       | 633,000.00    | 859,009.83        |
|          | CHENIERE CORP CHRISTI HD       | 1,158,000.00  | 1,309,574.22      |
|          | CHEVRON CORP                   | 20,000.00     | 2,029,000.00      |
|          | CIFC FUNDING LTD               | 465,000.00    | 465,164.61        |
|          | CITIGROUP INC                  | 446,000.00    | 560,229.13        |
|          | CITIGROUP INC                  | 747,000.00    | 805,042.62        |
|          | CITIGROUP INC                  | 868,000.00    | 870,692.86        |
|          | CLEVELAND ELEC ILLUMINAT       | 1,127,000.00  | 1,312,712.65      |
|          | CLI FUNDING LLC                | 1,479,583.33  | 1,486,964.68      |
|          | CME GROUP INC                  | 10,160.00     | 1,964,740.80      |
|          | CNH INDUSTRIAL CAP LLC         | 1,180,000.00  | 1,174,324.22      |
|          | COMCAST CORP                   | 220,706.00    | 12,344,086.58     |
|          | COMCAST CORP                   | 739,000.00    | 844,414.95        |
|          | COMM MORTGAGE TRUST            | 1,000,000.00  | 1,098,792.70      |
|          | COMMONSPIRIT HEALTH            | 784,000.00    | 893,212.90        |
|          | COOPERATIEVE RABOBANK UA       | 914,000.00    | 900,502.86        |
|          | CORESTATES CAPTL III           | 1,177,000.00  | 1,147,716.65      |
|          | CREDIT SUISSE COMMERCIAL MORTG | 328,523.95    | 332,059.23        |
|          | CREDIT SUISSE MORTGAGE TRUST   | 502,697.24    | 505,704.17        |
|          | CREDIT SUISSE MORTGAGE TRUST   | 439,798.58    | 444,261.74        |
|          | CREDIT SUISSE MORTGAGE TRUST   | 458,524.74    | 482,604.21        |
|          | CROWN CASTLE INTL CORP         | 914,000.00    | 1,004,409.11      |
|          | CVS HEALTH CORP                | 10,000.00     | 848,600.00        |
|          | CVS HEALTH CORP                | 733,000.00    | 942,734.35        |
|          | DEERE & CO                     | 23,439.00     | 7,853,705.73      |
|          | DEUTSCHE TELEKOM INT FIN       | 335,000.00    | 496,396.83        |
|          | DH EUROPE FINANCE              | 904,000.00    | 962,182.73        |
|          | DIAMONDBACK ENERGY INC         | 858,000.00    | 889,929.64        |
|          | DREYFUS GOVERNMENT CASH MANAGE | 18,171,800.14 | 18,171,800.14     |

# TS Balanced

Effective Date : 09/30/2021

All Accounts

| Category | Issuer Name                  | Shares/Par   | Market Value Base |
|----------|------------------------------|--------------|-------------------|
|          | DRIVEN BRANDS FUNDING LLC    | 853,125.00   | 912,431.69        |
|          | DUKE ENERGY PROGRESS LLC     | 536,000.00   | 630,042.85        |
|          | DUPONT DE NEMOURS INC        | 108,662.00   | 7,387,929.38      |
|          | EDISON INTERNATIONAL         | 538,000.00   | 573,153.48        |
|          | ELARA HGV TIMESHARE ISSUER   | 476,270.98   | 482,392.87        |
|          | ELECTRICITE DE FRANCE SA     | 879,000.00   | 1,074,999.37      |
|          | ENABLE MIDSTREAM PARTNERS LP | 754,000.00   | 816,521.01        |
|          | EQUINIX INC                  | 730,000.00   | 773,803.01        |
|          | EXXON MOBIL CORP             | 111,879.00   | 6,580,722.78      |
|          | FACEBOOK INC                 | 92,823.00    | 31,503,197.97     |
|          | FANNIE MAE                   | 367,405.48   | 407,444.76        |
|          | FANNIE MAE                   | 207,728.42   | 226,730.30        |
|          | FANNIE MAE                   | 375,742.54   | 403,598.52        |
|          | FANNIE MAE                   | 438.46       | 490.19            |
|          | FANNIE MAE                   | 379,052.57   | 437,204.52        |
|          | FANNIE MAE                   | 333,240.82   | 385,478.36        |
|          | FANNIE MAE                   | 56,660.31    | 60,458.94         |
|          | FANNIE MAE                   | 706,834.33   | 759,446.69        |
|          | FANNIE MAE                   | 2,146,010.55 | 2,151,979.57      |
|          | FANNIE MAE                   | 2,235,836.53 | 2,273,803.63      |
|          | FANNIE MAE                   | 779,967.35   | 825,468.40        |
|          | FANNIE MAE                   | 754,479.90   | 758,902.59        |
|          | FANNIE MAE                   | 2,160,605.47 | 2,172,171.67      |
|          | FANNIE MAE                   | 853,122.28   | 896,028.56        |
|          | FANNIE MAE                   | 641,293.77   | 672,644.07        |
|          | FANNIE MAE                   | 713,651.72   | 738,153.65        |
|          | FANNIE MAE                   | 2,182,385.93 | 2,263,069.24      |
|          | FANNIE MAE                   | 2,196,134.62 | 2,273,520.78      |
|          | FANNIE MAE                   | 2,246,184.86 | 2,317,359.23      |
|          | FANNIE MAE                   | 976,517.50   | 1,022,918.53      |
|          | FANNIE MAE                   | 143,160.80   | 162,769.44        |
|          | FEDEX CORP                   | 17,319.00    | 3,797,883.51      |
|          | FEDEX CORP                   | 635,000.00   | 804,237.13        |
|          | FISERV INC                   | 903,000.00   | 983,373.93        |
|          | FORD MOTOR CREDIT CO LLC     | 498,000.00   | 514,807.50        |
|          | FOX CORP                     | 147,081.00   | 5,899,418.91      |
|          | FREDDIE MAC                  | 1,893.58     | 2,162.39          |
|          | FREDDIE MAC                  | 193,805.65   | 212,601.66        |
|          | FREDDIE MAC                  | 2,158,804.04 | 2,269,956.43      |
|          | FREDDIE MAC                  | 1,010,536.52 | 1,123,352.95      |
|          | FREDDIE MAC                  | 902,646.48   | 997,816.48        |
|          | FREDDIE MAC                  | 1,615,908.88 | 1,772,608.65      |
|          | FREDDIE MAC                  | 641,934.40   | 718,660.84        |
|          | FREMF MORTGAGE TRUST         | 1,370,000.00 | 1,456,124.64      |
|          | GENERAL ELECTRIC CO          | 479,000.00   | 546,995.54        |
|          | GENERAL MOTORS FINL CO       | 587,000.00   | 705,871.22        |
|          | GOLDMAN SACHS GROUP INC      | 55,164.00    | 20,853,646.92     |

## TS Balanced

Effective Date : 09/30/2021

All Accounts

| Category | Issuer Name                                     | Shares/Par     | Market Value Base |
|----------|---|----------------|-------------------|
|          | GOLDMAN SACHS GROUP INC                         | 720,000.00     | 792,125.01        |
|          | GOLDMAN SACHS GROUP INC                         | 850,000.00     | 858,687.00        |
|          | GOVERNMENT NATIONAL MORTGAGE A                  | 584,385.90     | 652,990.19        |
|          | GOVERNMENT NATIONAL MORTGAGE A                  | 316,590.13     | 347,641.54        |
|          | GOVERNMENT NATIONAL MORTGAGE A                  | 4,755,754.60   | 85,361.99         |
|          | GS MORTGAGE SECURITIES TRUST                    | 700,000.00     | 751,685.06        |
|          | GS MORTGAGE-BACKED SECURITIES                   | 612,043.23     | 619,000.33        |
|          | GS MORTGAGE-BACKED SECURITIES                   | 1,476,043.68   | 1,500,627.19      |
|          | HCA HEALTHCARE INC                              | 52,314.00      | 12,697,654.08     |
|          | HEALTHCARE REALTY TRUST INC                     | 898,000.00     | 900,172.21        |
|          | HEWLETT PACKARD ENTERPRISE CO                   | 915,000.00     | 1,010,650.69      |
|          | HILTON WORLDWIDE HOLDINGS INC                   | 101,636.00     | 13,427,131.96     |
|          | HOME DEPOT INC/THE                              | 646,000.00     | 921,279.83        |
|          | HONEYWELL INTERNATIONAL INC                     | 26,682.00      | 5,664,054.96      |
|          | HONO MORTGAGE TRUST                             | 1,500,000.00   | 1,499,982.00      |
|          | HOST HOTELS & RESORTS LP                        | 1,012,000.00   | 1,108,017.68      |
|          | HSBC HOLDINGS PLC                               | 758,000.00     | 834,549.93        |
|          | HUBBELL INC                                     | 57,917.00      | 10,463,864.39     |
|          | HUNTINGTON BANCSHARES INC/OH                    | 1,255,000.00   | 1,296,256.29      |
|          | HYUNDAI CAPITAL AMERICA                         | 949,000.00     | 986,007.92        |
|          | IMPERIAL BRANDS FIN PLC                         | 1,077,000.00   | 1,173,780.67      |
|          | INDEPENDENCE PLAZA TRUST                        | 562,000,000.00 | 1,585,964.00      |
|          | INTERNATIONAL BUSINESS MACHINES CORP            | 54,320.00      | 7,546,677.60      |
|          | ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF | 133,451.00     | 14,687,617.06     |
|          | JACK IN THE BOX FUNDING LLC                     | 694,750.00     | 708,942.35        |
|          | JACK IN THE BOX FUNDING LLC                     | 1,032,200.00   | 1,080,895.07      |
|          | JERSEY MIKE'S FUNDING LLC                       | 378,000.00     | 401,085.59        |
|          | JOHN DEERE CAPITAL CORP                         | 917,000.00     | 953,558.80        |
|          | JOHNSON & JOHNSON                               | 94,799.00      | 15,310,038.50     |
|          | JONES LANG LASALLE INC                          | 66,656.00      | 16,536,687.04     |
|          | JP MORGAN CHASE COMMERCIAL MOR                  | 500,000.00     | 502,011.45        |
|          | JP MORGAN MORTGAGE TRUST                        | 714,342.91     | 716,874.04        |
|          | JP MORGAN MORTGAGE TRUST                        | 1,146,129.87   | 1,174,912.86      |
|          | JP MORGAN MORTGAGE TRUST                        | 1,670,602.86   | 1,697,424.39      |
|          | JPMORGAN CHASE & CO                             | 39,000.00      | 6,383,910.00      |
|          | JPMORGAN CHASE & CO                             | 963,000.00     | 1,048,123.24      |
|          | JPMORGAN CHASE & CO                             | 936,000.00     | 972,161.53        |
|          | KROGER CO                                       | 321,000.00     | 406,424.28        |
|          | LLOYDS BANKING GROUP PLC                        | 942,000.00     | 1,024,756.87      |
|          | LOWE'S COS INC                                  | 941,000.00     | 1,102,001.66      |
|          | MADISON PARK FUNDING LTD                        | 850,000.00     | 850,066.30        |
|          | MADISON PARK FUNDING LTD                        | 465,000.00     | 465,206.46        |
|          | MARS INC  | 908,000.00     | 1,049,569.62      |
|          | MERCK & CO INC                                  | 31,591.00      | 2,372,800.01      |
|          | METROPOLITAN EDISON                             | 167,000.00     | 186,995.03        |
|          | MICROCHIP TECHNOLOGY INC                        | 1,136,000.00   | 1,134,451.93      |

## TS Balanced

Effective Date : 09/30/2021

All Accounts

| Category | Issuer Name                     | Shares/Par   | Market Value Base |
|----------|---------------------------------|--------------|-------------------|
|          | MICROSOFT CORP                  | 154,402.00   | 43,529,011.84     |
|          | MICROSOFT CORP                  | 476,000.00   | 547,272.29        |
|          | MID-AMERICA APARTMENTS          | 654,000.00   | 701,184.52        |
|          | MILL CITY MORTGAGE TRUST        | 573,776.79   | 594,507.52        |
|          | MILL CITY MORTGAGE TRUST        | 1,397,426.10 | 1,487,160.70      |
|          | MONSTER BEVERAGE CORP           | 110,390.00   | 9,805,943.70      |
|          | MORGAN STANLEY                  | 1,066,000.00 | 1,185,277.33      |
|          | MYLAN INC                       | 725,000.00   | 826,869.94        |
|          | NEIGHBORLY ISSUER LLC           | 847,875.00   | 873,183.22        |
|          | NETFLIX INC                     | 18,419.00    | 11,241,852.46     |
|          | NETFLIX INC                     | 927,000.00   | 1,091,542.50      |
|          | NEW MOUNTAIN CLO 1 LTD          | 525,000.00   | 525,644.18        |
|          | NGPL PIPECO LLC                 | 810,000.00   | 1,159,040.17      |
|          | NORFOLK SOUTHERN CORP           | 793,000.00   | 1,007,631.35      |
|          | NORTHWESTERN MUTUAL LIFE        | 824,000.00   | 938,052.10        |
|          | NTC CAPITAL I                   | 1,161,000.00 | 1,160,855.92      |
|          | NXP BV/NXP FUNDING LLC          | 974,000.00   | 1,125,915.77      |
|          | OHA LOAN FUNDING LTD            | 575,000.00   | 575,120.75        |
|          | ORACLE CORP                     | 133,039.00   | 11,591,688.07     |
|          | ORACLE CORP                     | 590,000.00   | 621,498.91        |
|          | OVINTIV EXPLORATION INC         | 605,000.00   | 683,805.62        |
|          | PACIFIC GAS & ELECTRIC          | 971,000.00   | 878,747.99        |
|          | PACIFICORP                      | 789,000.00   | 1,062,702.08      |
|          | PALMER SQUARE CLO LTD           | 1,500,000.00 | 1,500,073.50      |
|          | PALMER SQUARE LOAN FUNDING LTD  | 1,000,000.00 | 1,000,445.00      |
|          | PARKER-HANNIFIN CORP            | 27,212.00    | 7,609,019.44      |
|          | PEPSICO INC                     | 8,485.00     | 1,276,228.85      |
|          | PHILIP MORRIS INTERNATIONAL INC | 106,067.00   | 10,054,090.93     |
|          | PHILLIPS 66 PARTNERS LP         | 903,000.00   | 942,863.02        |
|          | PNC BANK NA                     | 370,000.00   | 378,811.39        |
|          | PNC CAPITAL TRUST C             | 1,117,000.00 | 1,083,058.61      |
|          | PROCTER & GAMBLE CO/THE         | 12,856.00    | 1,797,268.80      |
|          | PROCTER & GAMBLE CO/THE         | 1,596,000.00 | 1,516,480.31      |
|          | RAYTHEON TECHNOLOGIES CORP      | 172,025.00   | 14,787,269.00     |
|          | REPUBLIC OF COLOMBIA            | 506,000.00   | 492,074.88        |
|          | REPUBLIC OF PERU                | 1,268,000.00 | 1,068,594.32      |
|          | REYNOLDS AMERICAN INC           | 1,374,000.00 | 1,515,734.48      |
|          | ROCKFORD TOWER CLO LTD          | 1,500,000.00 | 1,500,000.00      |
|          | ROPER TECHNOLOGIES INC          | 846,000.00   | 896,510.97        |
|          | SABRA HEALTH CARE LP            | 717,000.00   | 802,730.94        |
|          | SALESFORCE.COM INC              | 59,669.00    | 16,183,426.18     |
|          | SCHLUMBERGER NV                 | 146,582.00   | 4,344,690.48      |
|          | SEQUOIA MORTGAGE TRUST          | 209,556.45   | 211,735.94        |
|          | SEQUOIA MORTGAGE TRUST          | 911,598.39   | 944,295.78        |
|          | SEQUOIA MORTGAGE TRUST          | 827,085.63   | 854,215.94        |
|          | SG COMMERCIAL MORTGAGE SECURIT  | 825,000.00   | 934,651.49        |
|          | SHERWIN-WILLIAMS CO/THE         | 903,000.00   | 1,092,216.15      |

## TS Balanced

Effective Date : 09/30/2021

All Accounts

| Category | Issuer Name                    | Shares/Par    | Market Value Base |
|----------|--------------------------------|---------------|-------------------|
|          | SIGNATURE BANK/NEW YORK NY     | 44,829.00     | 12,206,040.12     |
|          | SOUTHWEST AIRLINES CO          | 56,990.00     | 2,930,995.70      |
|          | SS&C TECHNOLOGIES HOLDINGS INC | 93,878.00     | 6,515,133.20      |
|          | STARBUCKS CORP                 | 34,936.00     | 3,853,790.16      |
|          | STARBUCKS CORP                 | 517,000.00    | 535,717.21        |
|          | STARWOOD COMMERCIAL MORTGAGE T | 915,000.00    | 914,999.54        |
|          | STORE CAPITAL CORP             | 314,000.00    | 353,744.29        |
|          | STORE CAPITAL CORP             | 589,000.00    | 666,700.45        |
|          | STRYKER CORP                   | 10,047.00     | 2,649,594.84      |
|          | T-MOBILE USA INC               | 1,007,000.00  | 1,113,651.27      |
|          | TAL ADVANTAGE VII LLC          | 434,075.00    | 436,925.92        |
|          | TEXAS INSTRUMENTS INC          | 60,000.00     | 11,532,600.00     |
|          | TEXTAINER MARINE CONTAINERS LI | 1,490,000.00  | 1,474,893.78      |
|          | TORONTO-DOMINION BANK          | 984,000.00    | 985,828.06        |
|          | TOWD POINT MORTGAGE TRUST      | 1,400,000.00  | 1,477,766.08      |
|          | TOWD POINT MORTGAGE TRUST      | 456,877.52    | 481,165.04        |
|          | TOWD POINT MORTGAGE TRUST      | 1,140,000.00  | 1,186,227.57      |
|          | TRIP.COM GROUP LTD             | 232,818.00    | 7,159,153.50      |
|          | TRUIST BANK                    | 1,554,000.00  | 1,521,509.17      |
|          | TRUIST FINANCIAL CORP          | 380,000.00    | 403,907.78        |
|          | UNITED MEXICAN STATES          | 494,000.00    | 438,192.82        |
|          | UNITEDHEALTH GROUP INC         | 37,355.00     | 14,596,092.70     |
|          | UNITEDHEALTH GROUP INC         | 930,000.00    | 1,028,879.32      |
|          | US TREASURY N/B                | 7,902,000.00  | 7,711,858.13      |
|          | US TREASURY N/B                | 4,565,000.00  | 4,584,971.88      |
|          | US TREASURY N/B                | 7,610,000.00  | 7,433,126.93      |
|          | US TREASURY N/B                | 41,935,000.00 | 41,877,666.89     |
|          | US TREASURY N/B                | 11,802,000.00 | 11,925,552.19     |
|          | US TREASURY N/B                | 42,060,000.00 | 41,690,332.14     |
|          | VEREIT OPERATING PARTNER       | 820,000.00    | 884,830.73        |
|          | VERIZON COMMUNICATIONS         | 219,000.00    | 273,775.45        |
|          | VERIZON COMMUNICATIONS         | 1,003,000.00  | 931,313.61        |
|          | VIACOMCBS INC                  | 635,000.00    | 793,208.24        |
|          | VIRGINIA ELEC & POWER CO       | 628,000.00    | 666,428.24        |
|          | VISA INC                       | 40,264.00     | 8,968,806.00      |
|          | VISA INC                       | 673,000.00    | 809,848.21        |
|          | VMWARE INC                     | 683,000.00    | 679,562.04        |
|          | VOYA CLO LTD                   | 465,000.00    | 465,021.86        |
|          | WALMART INC                    | 893,000.00    | 946,387.15        |
|          | WALT DISNEY CO/THE             | 31,985.00     | 5,410,902.45      |
|          | WASTE MANAGEMENT INC           | 1,689,000.00  | 1,558,147.07      |
|          | WEC ENERGY GROUP INC           | 1,615,000.00  | 1,520,603.25      |
|          | WEIR GROUP PLC/THE             | 1,364,000.00  | 1,376,963.84      |
|          | WELLS FARGO & CO               | 63,000.00     | 70,126.13         |
|          | WELLS FARGO COMMERCIAL MORTGAG | 770,000.00    | 832,442.00        |
|          | WELLS FARGO MORTGAGE BACKED SE | 1,500,000.00  | 1,527,714.90      |
|          | WF-RBS COMMERCIAL MORTGAGE TRU | 980,167.49    | 972,124.92        |

# TS Balanced

Effective Date : 09/30/2021

All Accounts

| Category                 | Issuer Name        | Shares/Par            | Market Value Base     |
|--------------------------|--------------------|-----------------------|-----------------------|
|                          | WHITEBOX CLO I LTD | 1,500,000.00          | 1,499,968.50          |
|                          | WI TREASURY N/B    | 10,005,000.00         | 9,540,705.47          |
|                          | WORKDAY INC        | 34,721.00             | 8,676,430.69          |
|                          | XYLEM INC/NY       | 752,000.00            | 755,954.67            |
| <b>TOTAL TS Balanced</b> |                    | <b>925,672,129.93</b> | <b>936,668,885.04</b> |