TS Balanced

Effective Date : 09/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base	
TS Balanced				
	7-ELEVEN INC	1,795,000.00	1,511,680.09	
	AB BSL CLO 2 LTD	1,000,000.00	1,000,896.00	
	AB BSL CLO 3 LTD	1,500,000.00	1,501,530.00	
	ABBVIE INC	832,000.00	775,879.28	
	AERCAP IRELAND CAP LTD/A	924,000.00	872,302.80	
	AGATE BAY MORTGAGE LOAN TRUST	64,762.54	62,559.05	
	AGATE BAY MORTGAGE LOAN TRUST	190,730.61	185,175.33	
	AGATE BAY MORTGAGE LOAN TRUST	354,822.18	336,424.26	
	AIR CANADA 2015-1A PTT	68,910.15	66,852.14	
	AIRBNB INC	58,613.00	7,432,714.53	
	AKER BP ASA	1,236,000.00	1,220,216.29	
	ALCON FINANCE CORP	917,000.00	741,784.79	
	ALIBABA GROUP HOLDING	34,629.00	3,674,829.48	
	ALPHABET INC	200,070.00	33,449,703.30	
	AMAZON.COM INC	165,440.00	30,826,435.20	
	AMCOR FLEXIBLES NORTH AM	1,251,000.00	1,124,414.41	
	AMERICAN EXPRESS CO	1,300,000.00	1,345,976.31	
	AMERICAN TOWER CORP	1,219,000.00	1,308,775.17	
	AMGEN INC	1,068,000.00	1,099,755.54	
	ANGEL OAK MORTGAGE TRUST	1,321,902.46	1,328,599.75	
	ANGEL OAK MORTGAGE TRUST	805,638.30	797,482.42	
	ANHEUSER-BUSCH CO/INBEV	725,000.00	713,189.26	
	APPLE INC	208,137.00	48,495,921.00	
	APPLE INC	1,424,000.00	1,412,186.91	
	ARCHER-DANIELS-MIDLAND CO	102,000.00	112,259.44	
	ARCHER-DANIELS-MIDLAND CO	421,000.00	448,901.67	
	ARES CAPITAL CORP	1,110,000.00	1,093,406.73	
	ASHTEAD CAPITAL INC	995,000.00	968,894.21	
	AT&T INC	535,000.00	519,374.70	
	AT&T INC	791,000.00	597,350.42	
	BANK	825,000.00	812,035.04	
	BANK	1,150,000.00	1,031,884.08	
	BANK	26,069,551.68	852,620.33	
	BANK	905,000.00	806,865.06	
	BANK OF AMERICA CORP	223,067.00	8,851,298.56	
	BANK OF AMERICA CORP	815,000.00	802,999.28	
	BANK OF AMERICA CORP	802,000.00	714,627.67	
	BANK OF MONTREAL	932,000.00	905,451.23	
	BANK OF NOVA SCOTIA	1,009,000.00	908,041.54	
	BANK OF NY MELLON CORP	1,020,000.00	1,103,688.62	
	BARCLAYS COMMERCIAL MORTGAGE S	670,000.00	705,474.49	
	BARCLAYS PLC	1,225,000.00	1,073,399.83	
	BAT CAPITAL CORP	1,101,000.00	1,023,936.21	
	BECTON DICKINSON & CO	38,741.00	9,340,455.10	
	BECTON DICKINSON & CO	700,000.00	653,613.93	
	BERKSHIRE HATHAWAY FIN	690,000.00	637,758.91	

Category	Issuer Name	Shares/Par	Market Value Base
	BERKSHIRE HATHAWAY INC	47,208.00	21,727,954.08
	BIOMARIN PHARMACEUTICAL INC	60,848.00	4,277,005.92
	BOEING CO	49,759.00	7,565,358.36
	BRASKEM AMERICA FINANCE	531,000.00	511,117.02
	BRISTOL-MYERS SQUIBB CO	146,713.00	7,590,930.62
	BROADCOM INC	1,481,000.00	1,344,202.81
	BURLINGTN NORTH SANTA FE	983,000.00	1,072,724.95
	BX TRUST	1,500,000.00	1,381,963.05
	BX TRUST	1,500,000.00	1,358,674.35
	CELANESE US HOLDINGS LLC	1,049,000.00	1,120,539.04
	CF HIPPOLYTA ISSUER LLC	337,294.50	326,370.10
	CHARLES SCHWAB CORP	139,803.00	9,060,632.43
	CHARTER COMM OPT LLC/CAP	510,000.00	520,085.16
	CHARTER COMM OPT LLC/CAP	711,000.00	685,664.67
	CHENIERE ENERGY PARTNERS	355,000.00	336,024.93
	CHENIERE ENERGY PARTNERS	1,126,000.00	1,006,936.87
	CIM TRUST	635,225.05	528,877.26
	CISCO SYSTEMS INC	1,708,000.00	1,765,728.93
	CITIGROUP COMMERCIAL MORTGAGE	390,000.00	372,623.94
	CITIGROUP COMMERCIAL MORTGAGE	755,000.00	687,835.88
	CITIGROUP INC	645,000.00	687,628.87
	CITIGROUP INC	1,750,000.00	1,750,778.47
	CITIZENS BANK NA/RI	1,044,000.00	1,042,468.20
	CLI FUNDING LLC	946,375.00	878,589.66
	CMS ENERGY CORP	1,537,000.00	1,483,163.81
	COCA-COLA CO/THE	1,876,000.00	1,226,333.49
	COLT FUNDING LLC	467,025.00	463,427.74
	COMCAST CORP	193,256.00	8,072,303.12
	COMCAST CORP	796,000.00	666,150.59
	COMM MORTGAGE TRUST	1,220,000.00	1,169,226.65
	COMMONSPIRIT HEALTH	857,000.00	728,882.92
	COMMONWEALTH OF BAHAMAS	674,000.00	631,773.47
	CORESTATES CAPTL III	1,255,000.00	1,236,961.06
	CREDIT SUISSE MORTGAGE TRUST	129,207.26	126,004.72
	CREDIT SUISSE MORTGAGE TRUST	266,699.10	255,437.41
	CREDIT SUISSE MORTGAGE TRUST	250,837.49	240,340.09
	CROWN CASTLE INC	992,000.00	972,301.48
	CVS HEALTH CORP	782,000.00	727,900.37
	DCP MIDSTREAM OPERATING	1,063,000.00	1,175,473.90
	DEEPHAVEN RESIDENTIAL MORTGAGE	850,163.71	831,048.71
	DELTA AIR LINES/SKYMILES	1,178,000.00	1,176,102.24
	DH EUROPE FINANCE II	1,036,000.00	873,055.11
	DIAGEO PLC	29,897.00	4,195,744.98
	DREYFUS GOVERNMENT CASH MANAGE	19,507,706.60	19,507,706.60
	DRIVEN BRANDS FUNDING LLC	826,875.00	819,109.82
	DUKE ENERGY PROGRESS LLC	738,000.00	646,753.69
	DUPONT DE NEMOURS INC	91,304.00	8,136,099.44

Category	Issuer Name	Shares/Par	Market Value Base	
	EDISON INTERNATIONAL	719,000.00	712,337.72	
	ELARA HGV TIMESHARE ISSUER	175,001.56	169,888.54	
	ELECTRICITE DE FRANCE SA	876,000.00	839,005.85	
	ELEVANCE HEALTH INC	942,000.00	952,047.17	
	EXXON MOBIL CORPORATION	108,832.00	12,757,287.04	
	FANNIE MAE	1,500,000.00	1,233,068.10	
	FANNIE MAE	2,150,000.00	1,701,384.23	
	FANNIE MAE	221,095.03	223,555.79	
	FANNIE MAE	248,601.88	230,625.53	
	FANNIE MAE	209,564.04	216,180.08	
	FANNIE MAE	189,843.43	195,843.52	
	FANNIE MAE	40,531.30	40,774.66	
	FANNIE MAE	410,530.80	387,230.91	
	FANNIE MAE	1,591,264.08	1,332,313.01	
	FANNIE MAE	1,726,384.12	1,506,208.91	
	FANNIE MAE	2,294,028.85	1,988,306.47	
	FANNIE MAE	430,154.20	405,194.86	
	FANNIE MAE	1,631,549.69	1,363,048.59	
	FANNIE MAE	512,612.76	467,077.81	
	FANNIE MAE	322,665.75	304,887.14	
	FANNIE MAE	505,913.87	441,000.35	
	FANNIE MAE	1,258,777.64	1,159,860.70	
	FANNIE MAE	1,652,472.12	1,450,995.00	
	FANNIE MAE	1,576,353.76	1,378,233.49	
	FANNIE MAE	1,235,786.87	1,025,560.63	
	FANNIE MAE	1,023,731.87	961,157.99	
	FANNIE MAE	2,080,338.04	1,998,655.09	
	FANNIE MAE	2,206,064.99	1,991,882.44	
	FANNIE MAE	545,672.03	510,770.81	
	FANNIE MAE	84,413.38	86,931.33	
	FEDEX CORP	16,848.00	4,610,960.64	
	FEDEX CORP	934,000.00	909,299.98	
	FORD MOTOR CREDIT CO LLC	908,000.00	905,223.92	
	FREDDIE MAC	1,019.51	1,046.00	
	FREDDIE MAC	104,961.77	102,527.34	
	FREDDIE MAC	1,433,490.97	1,376,941.34	
	FREDDIE MAC	1,295,108.98	1,173,625.82	
	FREDDIE MAC	2,153,471.85	2,007,741.59	
	FREDDIE MAC	657,318.98	665,361.65	
	FREDDIE MAC	559,889.59	547,249.04	
	FREDDIE MAC	1,149,244.99	1,120,737.42	
	FREDDIE MAC	1,975,539.71	1,943,796.60	
	FREDDIE MAC	515,000.00	379,696.16	
	FREDDIE MAC	1,650,000.00	1,244,431.49	
	GCAT	1,370,502.36	1,354,709.65	
	GENERAL MOTORS FINL CO	2,018,000.00	1,763,975.29	
	GOLDMAN SACHS GROUP INC	27,666.00	13,697,713.26	

Category	Issuer Name	Shares/Par	Market Value Base	
	GOLDMAN SACHS GROUP INC	674,000.00	663,151.96	
	GOLDMAN SACHS GROUP INC	1,213,000.00	1,071,244.88	
	GOVERNMENT NATIONAL MORTGAGE A	2,062,665.31	1,993,469.18	
	GOVERNMENT NATIONAL MORTGAGE A	373,105.25	377,444.21	
	GOVERNMENT NATIONAL MORTGAGE A	1,608,132.59	1,514,612.41	
	GOVERNMENT NATIONAL MORTGAGE A	142,380.37	143,025.50	
	GOVERNMENT NATIONAL MORTGAGE A	3,490,155.49	36,307.04	
	GS MORTGAGE SECURITIES TRUST	700,000.00	605,336.97	
	GS MORTGAGE SECURITIES TRUST	1,205,000.00	1,070,339.80	
	GS MORTGAGE-BACKED SECURITIES	1,106,334.30	987,550.28	
	GS MORTGAGE-BACKED SECURITIES	1,242,710.89	1,103,102.39	
	HCA HEALTHCARE INC	42,735.00	17,368,786.05	
	HF SINCLAIR CORP	1,174,000.00	1,167,953.08	
	HOME DEPOT INC	605,000.00	679,073.08	
	HONO MORTGAGE TRUST	1,000,000.00	961,211.30	
	HUBBELL INC	16,609.00	7,114,465.15	
	HYUNDAI CAPITAL AMERICA	999,000.00	1,028,554.30	
	IBM CORP	37,458.00	8,281,214.64	
	IMPERIAL BRANDS FIN PLC	1,178,000.00	1,224,874.72	
	INDEPENDENCE PLAZA TRUST	562,000,000.00	0.00	
	INGERSOLL RAND INC	1,247,000.00	1,289,247.77	
	INTERNATIONAL FLAVORS & FRAGRANCES INC	63,994.00	6,714,890.42	
	INVITATION HOMES OP	1,206,000.00	1,151,071.78	
	JACK IN THE BOX FUNDING LLC	1,003,600.00	985,272.16	
	JACK IN THE BOX FUNDING LLC	950,000.00	907,699.26	
	JERSEY MIKE'S FUNDING LLC	375,165.00	368,711.30	
	JOHN DEERE CAPITAL CORP	1,420,000.00	1,487,292.29	
	JOHNSON & JOHNSON	92,218.00	14,944,849.08	
	JONES LANG LASALLE INC	31,254.00	8,432,641.74	
	JP MORGAN CHASE COMMERCIAL MOR	885,000.00	847,281.83	
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	464,758.50	
	JP MORGAN MORTGAGE TRUST	598,447.07	544,731.90	
	JP MORGAN MORTGAGE TRUST	1,063,188.17	940,685.82	
	JP MORGAN MORTGAGE TRUST	1,384,637.39	1,288,194.07	
	JPMBB COMMERCIAL MORTGAGE SECU	665,000.00	632,369.85	
	JPMORGAN CHASE & CO	1,000,000.00	976,031.03	
	JPMORGAN CHASE & CO	1,276,000.00	1,172,726.28	
	KROGER CO	635,000.00	615,738.46	
	KROGER CO	382,000.00	383,685.35	
	LOWE'S COS INC	1,130,000.00	1,143,486.87	
	MACQUARIE AIRFINANCE HLD	1,211,000.00	1,262,319.76	
	MADISON PARK FUNDING LTD	1,150,000.00	1,151,825.05	
	MARKEL GROUP INC	6,404.00	10,045,186.32	
	MARS INC	697,000.00	643,604.19	
	MARS INC	960,000.00	859,493.01	
	MARVELL TECHNOLOGY INC	1,289,000.00	1,163,324.73	

Category	Issuer Name	Shares/Par	Market Value Base	
	MASTERCARD INC	1,250,000.00	1,079,106.86	
	MATTEL INC	867,000.00	828,454.31	
	MC BRAZIL DWNSTRM	581,128.46	497,282.36	
	MEDTRONIC PLC	131,476.00	11,836,784.28	
	MERITAGE HOMES CORP	1,456,000.00	1,391,290.12	
	META PLATFORMS INC	70,421.00	40,311,797.24	
	MICRON TECHNOLOGY INC	671,000.00	585,606.33	
	MICRON TECHNOLOGY INC	277,000.00	304,172.96	
	MICROSOFT CORP	130,888.00	56,321,106.40	
	MICROSOFT CORP	1,742,000.00	1,193,949.29	
	MIDWEST CONNECTOR CAPIT	1,161,000.00	1,153,564.18	
	MILL CITY MORTGAGE TRUST	573,776.79	513,189.98	
	MILL CITY MORTGAGE TRUST	1,397,426.10	1,324,675.12	
	MONSTER BEVERAGE CORP	160,995.00	8,399,109.15	
	MORGAN STANLEY	839,000.00	843,744.15	
	MORGAN STANLEY	1,086,000.00	1,074,874.60	
	MORGAN STANLEY CAPITAL I TRUST	1,100,000.00	1,081,461.70	
	NEIGHBORLY ISSUER LLC	822,375.00	761,704.86	
	NETFLIX INC	8,893.00	6,307,538.11	
	NEW YORK LIFE GLOBAL FDG	948,000.00	951,073.27	
	NGPL PIPECO LLC	1,244,000.00	1,471,260.15	
	NORFOLK SOUTHERN CORP	808,000.00	790,129.94	
	NORTHWESTERN MUTUAL LIFE	1,220,708.00	982,940.63	
	NVIDIA CORP	158,202.00	19,212,050.88	
	OCCIDENTAL PETROLEUM COR	1,046,000.00	1,252,754.45	
	OHIO POWER COMPANY	1,135,000.00	744,755.53	
	ORACLE CORP	100,664.00	17,153,145.60	
	ORACLE CORP	313,000.00	302,728.99	
	ORACLE CORP	393,000.00	326,360.43	
	PACIFIC GAS & ELECTRIC	1,250,000.00	902,737.21	
	PACIFICORP	887,000.00	939,101.74	
	PALMER SQUARE CLO LTD	1,500,000.00	1,501,125.00	
	PARAMOUNT GLOBAL	386,000.00	342,003.78	
	PENSKE TRUCK LEASING/PTL	685,000.00	697,935.72	
	PERNOD RIC INTL FIN LLC	1,974,000.00	1,645,312.73	
	PHILIP MORRIS INTL INC	105,987.00	12,866,821.80	
	PHILIP MORRIS INTL INC	1,349,000.00	1,409,626.88	
	PLANET FITNESS MASTER ISSUER L	975,000.00	938,274.58	
	PNC CAPITAL TRUST C	1,171,000.00	1,139,805.49	
	REPUBLIC OF CHILE	834,000.00	554,668.81	
	REPUBLIC OF POLAND	870,000.00	888,600.60	
	ROCKFORD TOWER CLO LTD	1,500,000.00	1,502,220.00	
	ROGERS COMMUNICATIONS INC	1,357,000.00	1,379,148.78	
	ROYAL BANK OF CANADA	1,105,000.00	1,132,904.91	
	RTX CORP	90,213.00	10,930,207.08	
	SABRA HEALTH CARE LP	735,000.00	739,121.49	
	SALESFORCE INC	49,856.00	13,646,085.76	

Category	Issuer Name	Shares/Par	Market Value Base	
	SCHLUMBERGER NV	69,424.00	2,912,336.80	
	SEQUOIA MORTGAGE TRUST	130,026.38	120,681.05	
	SEQUOIA MORTGAGE TRUST	831,903.61	816,993.90	
	SEQUOIA MORTGAGE TRUST	754,779.21	741,251.76	
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	763,982.75	
	SHERWIN-WILLIAMS CO	846,000.00	770,819.39	
	SOUTHWEST AIRLINES CO	67,252.00	1,992,676.76	
	SS&C TECHNOLOGIES HOLDINGS INC	103,589.00	7,687,339.69	
	STANLEY BLACK & DECKER I	56,962.00	6,273,225.06	
	STARBUCKS CORP	63,870.00	6,226,686.30	
	STARBUCKS CORP	650,000.00	477,447.28	
	STATE STREET CORP	1,576,000.00	1,367,009.35	
	STORE CAPITAL LLC	623,000.00	610,315.70	
	STORE CAPITAL LLC	274,000.00	239,462.01	
	STORE CAPITAL LLC	446,000.00	378,601.77	
	T-MOBILE USA INC	1,178,000.00	1,145,160.36	
	T-MOBILE USA INC	566,000.00	600,918.42	
	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	46,908.00	8,146,512.36	
	TAL ADVANTAGE VII LLC	281,300.00	262,942.08	
	TEXAS INSTRUMENTS INC	58,367.00	12,056,871.19	
	TEXTAINER MARINE CONTAINERS LI	1,130,000.00	1,003,616.85	
	TEXTRON FINANCIAL CORP	1,717,000.00	1,539,530.21	
	THERMO FISHER SCIENTIFIC INC	832,000.00	884,509.86	
	TIMKEN CO/THE	888,000.00	885,611.06	
	TOLL BROS FINANCE CORP	1,174,000.00	1,138,412.07	
	TOWD POINT MORTGAGE TRUST	1,400,000.00	1,352,487.36	
	TOWD POINT MORTGAGE TRUST	1,140,000.00	974,742.75	
	TOYOTA MOTOR CREDIT CORP	680,000.00	693,675.58	
	TRUIST FINANCIAL CORP	1,844,000.00	1,820,927.34	
	TYSON FOODS INC	815,000.00	845,840.94	
	UBS COMMERCIAL MORTGAGE TRUST	435,000.00	413,646.42	
	UNITED MEXICAN STATES	1,034,000.00	675,347.55	
	UNITEDHEALTH GROUP INC	31,782.00	18,582,299.76	
	UNITEDHEALTH GROUP INC	1,062,000.00	914,080.93	
	US BANCORP	807,000.00	804,681.53	
	US TREASURY N/B	3,070,000.00	3,308,164.83	
	US TREASURY N/B	8,230,000.00	8,393,314.06	
	US TREASURY N/B	13,040,000.00	12,923,862.50	
	US TREASURY N/B	12,345,000.00	12,716,796.71	
	US TREASURY N/B	24,000,000.00	24,393,750.00	
	US TREASURY N/B	7,135,000.00	7,249,828.91	
	US TREASURY N/B	20,415,000.00	21,304,966.41	
	US TREASURY N/B	9,550,000.00	9,990,195.31	
	US TREASURY N/B	5,090,000.00	5,183,051.56	
	US TREASURY N/B	1,940,000.00	1,963,189.05	
	US TREASURY N/B	968,000.00	973,747.50	

TS Balanced

Effective Date : 09/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base	
	US TREASURY N/B	14,070,000.00	14,089,236.36	
	VERIZON COMMUNICATIONS	1,103,000.00	722,309.64	
	VERUS SECURITIZATION TRUST	1,306,222.16	1,300,824.20	
	VIATRIS INC	1,081,000.00	959,913.60	
	VIDEOTRON LTD	1,634,000.00	1,560,008.89	
	VISA INC	52,757.00	14,505,537.15	
	WALMART INC	808,000.00	784,203.48	
	WALT DISNEY COMPANY/THE	42,324.00	4,071,145.56	
	WARNERMEDIA HOLDINGS INC	1,475,000.00	1,137,828.84	
	WASTE MANAGEMENT INC	1,303,000.00	1,342,409.21	
	WEIR GROUP PLC/THE	1,846,000.00	1,775,392.12	
	WELLS FARGO COMMERCIAL MORTGAG	770,000.00	735,343.92	
	WELLS FARGO COMMERCIAL MORTGAG	495,000.00	487,720.23	
	WELLS FARGO COMMERCIAL MORTGAG	2,220,000.00	2,068,115.15	
	WELLS FARGO MORTGAGE BACKED SE	1,106,694.44	990,857.29	
	WESTERN MIDSTREAM OPERAT	977,000.00	886,671.95	
	WESTROCK MWV LLC	676,000.00	788,720.74	
	WORKDAY INC	31,948.00	7,808,410.68	
TOTAL TS Balanced		**962,879,770.38**	**960,545,298.32**	