

# TS Balanced

Effective Date : 12/31/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Balanced</b>			
	1011778 BC / NEW RED FIN	104,000.00	105,396.72
	1011778 BC / NEW RED FIN	58,000.00	57,927.50
	ABBOTT LABORATORIES	114,000.00	133,544.56
	ABBVIE INC	365,000.00	464,349.37
	ABBVIE INC	322,000.00	332,419.50
	ABBVIE INC	260,000.00	289,946.39
	ABC SUPPLY CO INC	18,000.00	18,652.50
	ABC SUPPLY CO INC	191,000.00	197,685.00
	ACADIA HEALTHCARE CO INC	53,000.00	56,577.50
	ACCENTURE PLC	11,242.00	2,936,522.82
	ADAMS OUTDOOR ADVERTISING LP	383,026.88	403,883.65
	ADAPTHEALTH LLC	66,000.00	67,815.00
	ADIANT US LLC	40,000.00	43,508.60
	AGATE BAY MORTGAGE LOAN TRUST	328,201.36	333,732.60
	AGATE BAY MORTGAGE LOAN TRUST	706,700.60	729,895.79
	AGATE BAY MORTGAGE LOAN TRUST	683,368.37	712,140.50
	AIR CANADA 2015-1A PTT	92,069.69	90,483.75
	AKER BP ASA	375,000.00	393,558.27
	ALBERTSONS COS/SAFEWAY	148,000.00	157,435.00
	ALBERTSONS COS/SAFEWAY	34,000.00	34,403.58
	ALCON FINANCE CORP	320,000.00	377,519.05
	ALCON INC	5,751.00	379,450.98
	ALIBABA GROUP HOLDING LTD	19,725.00	4,590,599.25
	ALLSTATE CORP/THE	599,000.00	597,869.27
	ALLY FINANCIAL INC	316,000.00	367,900.35
	ALPHABET INC	8,205.00	14,374,175.40
	ALPHABET INC	160,000.00	157,033.90
	ALTICE FRANCE SA	99,000.00	104,197.50
	AMAZON.COM INC	4,832.00	15,737,485.76
	AMERICAN EXPRESS CO	20,384.00	2,464,629.44
	AMERICAN FINANCIAL GROUP INC/OH	282,000.00	348,960.20
	AMERICAN HOMES 4 RENT	234,000.00	269,058.42
	AMERICAN WATER CAPITAL C	258,000.00	403,070.06
	AMERISOURCEBERGEN CORP	32,645.00	3,191,375.20
	AMN HEALTHCARE INC	33,000.00	34,569.81
	AMSTED INDUSTRIES INC	181,000.00	192,312.50
	ANGI GROUP LLC	51,000.00	51,892.50
	ANHEUSER-BUSCH CO/INBEV	514,000.00	668,318.53
	APACHE CORP	151,000.00	160,060.00
	APIDOS CLO	250,000.00	249,999.75
	APIDOS CLO	450,000.00	449,819.10
	APPLE INC	171,966.00	22,818,168.54
	APPLE INC	110,000.00	156,360.18
	APPLE INC	899,000.00	975,386.13
	ARCHES BUYER INC	125,000.00	126,587.50
	ARCONIC CORP	13,000.00	13,877.50

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	ARES CAPITAL CORP	386,000.00	409,081.09
	ASHTED CAPITAL INC	242,000.00	255,612.50
	AT&T INC	28,740.00	826,562.40
	AT&T INC	18,000.00	21,841.84
	AVIS BUDGET CAR/FINANCE	137,000.00	137,685.00
	AVOLON HOLDINGS FNDG LTD	80,000.00	86,189.48
	BANK	825,000.00	962,904.53
	BANK OF AMERICA CORP	535,000.00	601,169.61
	BANK OF AMERICA CORP	355,000.00	404,152.79
	BANK OF MONTREAL	390,000.00	442,061.72
	BARCLAYS PLC	435,000.00	454,111.38
	BAT INTL FINANCE PLC	282,000.00	288,660.54
	BAUSCH HEALTH COS INC	98,000.00	106,452.50
	BAUSCH HEALTH COS INC	46,000.00	48,057.12
	BAUSCH HEALTH COS INC	144,000.00	148,415.04
	BEACON ROOFING SUPPLY INC	162,000.00	165,847.50
	BECTON DICKINSON AND CO	13,000.00	3,252,860.00
	BECTON DICKINSON AND CO	193,000.00	249,126.92
	BECTON DICKINSON AND CO	97,000.00	97,785.87
	BEMIS COMPANY INC	355,000.00	384,444.67
	BENEFIT STREET PARTNERS CLO LT	575,000.00	576,205.20
	BERKSHIRE HATHAWAY FIN	245,000.00	325,457.87
	BERKSHIRE HATHAWAY INC	46,875.00	10,868,906.25
	BHMS MORTGAGE TRUST	915,000.00	889,767.41
	BLACK KNIGHT INFOSERV LL	40,000.00	40,950.00
	BLUE RACER MID LLC/FINAN	84,000.00	89,460.00
	BOARDWALK PIPELINES LP	202,000.00	226,105.96
	BOEING CO/THE	10,646.00	2,278,882.76
	BOEING CO/THE	77,000.00	81,076.49
	BOEING CO/THE	106,000.00	123,921.61
	BOEING CO/THE	142,000.00	195,696.60
	BOOZ ALLEN HAMILTON INC	75,000.00	77,250.00
	BOXER PARENT CO INC	36,000.00	39,076.11
	BRASKEM AMERICA FINANCE	250,000.00	288,125.00
	BRISTOL-MYERS SQUIBB CO	80,592.00	4,999,121.76
	BRISTOL-MYERS SQUIBB CO	299,000.00	432,468.41
	BURLINGTN NORTH SANTA FE	418,000.00	619,780.50
	BWX TECHNOLOGIES INC	105,000.00	109,331.25
	CABLE ONE INC	19,000.00	19,736.25
	CALPINE CORP	39,000.00	40,755.00
	CAMELOT FINANCE SA	132,000.00	137,775.00
	CANADIAN NATURAL RESOURCES LTD	270,000.00	362,568.42
	CARDTRONICS INC / USA	193,000.00	199,513.75
	CARNIVAL CORP	112,000.00	129,552.64
	CARNIVAL CORP	15,000.00	16,342.35
	CARRIAGE SERVICES INC	185,000.00	197,718.75
	CARRIER GLOBAL CORP	192,000.00	214,852.11

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	CARS.COM INC	63,000.00	66,872.61
	CASCADES INC/USA INC	233,000.00	247,635.31
	CBS OUT AMER CAP LLC/COR	100,000.00	105,500.00
	CCO HLDGS LLC/CAP CORP	31,000.00	32,896.89
	CCO HLDGS LLC/CAP CORP	245,000.00	268,581.25
	CCO HLDGS LLC/CAP CORP	164,000.00	176,956.00
	CCO HLDGS LLC/CAP CORP	42,000.00	44,572.50
	CCO HLDGS LLC/CAP CORP	63,000.00	67,266.36
	CCO HLDGS LLC/CAP CORP	47,000.00	49,531.42
	CDK GLOBAL INC	153,000.00	161,415.00
	CENOVUS ENERGY INC	280,000.00	316,984.42
	CENOVUS ENERGY INC	56,000.00	63,137.20
	CENTRAL GARDEN & PET CO	19,000.00	19,807.50
	CENTURYLINK INC	33,000.00	34,072.50
	CF HIPPOLYTA ISSUER LLC	357,892.06	364,554.26
	CHARTER COMM OPT LLC/CAP	435,000.00	615,289.90
	CHENIERE CORP CHRISTI HD	350,000.00	408,721.08
	CHENIERE ENERGY INC	98,000.00	102,900.00
	CHENIERE ENERGY PARTNERS LP	51,000.00	52,338.75
	CHEVRON CORP	20,000.00	1,689,000.00
	CHOBANI LLC/FINANCE CORP	90,000.00	91,350.00
	CHURCHILL DOWNS INC	82,000.00	86,305.00
	CIFC FUNDING LTD	465,000.00	465,564.05
	CIGNA CORP	312,000.00	377,110.32
	CIMPRESS PLC	354,000.00	372,142.50
	CITIGROUP INC	197,000.00	263,195.63
	CITIGROUP INC	330,000.00	368,830.36
	CLEARWATER PAPER CORP	10,000.00	10,350.00
	CLEARWAY ENERGY OP LLC	20,000.00	21,450.00
	CME GROUP INC	10,160.00	1,849,628.00
	CNX RESOURCES CORP	10,000.00	10,244.85
	COMCAST CORP	120,000.00	6,288,000.00
	COMCAST CORP	257,000.00	323,769.93
	COMMONSPIRIT HEALTH	160,000.00	186,244.27
	COMMSCOPE INC	24,000.00	25,560.00
	COMMSCOPE INC	152,000.00	156,712.00
	CONTINENTAL RESOURCES INC/OK	32,000.00	31,648.32
	CONTINENTAL RESOURCES INC/OK	31,000.00	34,409.38
	COOKE OMEGA/ALPHA VESSEL	304,000.00	312,360.00
	CORECIVIC INC	207,000.00	207,000.00
	CORESTATES CAPTL III	519,000.00	484,820.49
	CORTEVA INC	1.00	38.72
	COX COMMUNICATIONS INC	267,000.00	300,010.20
	CREDIT ACCEPTANCE CORP	177,000.00	188,505.00
	CREDIT SUISSE COMMERCIAL MORTG	577,972.36	590,525.46
	CREDIT SUISSE MORTGAGE TRUST	679,953.26	688,269.02
	CREDIT SUISSE MORTGAGE TRUST	598,643.58	621,003.52

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	CREDIT SUISSE MORTGAGE TRUST	581,643.27	627,377.24
	CRH AMERICA FINANCE INC	462,000.00	582,255.87
	CROWN CASTLE INTERNATIONAL CORP	403,000.00	454,981.10
	CSC HOLDINGS LLC	200,000.00	219,250.00
	CSC HOLDINGS LLC	205,000.00	213,968.75
	CVR PARTNERS/CVR NITROGE	57,000.00	57,059.28
	CVS HEALTH CORP	10,000.00	683,000.00
	CVS HEALTH CORP	230,000.00	309,663.12
	CVS HEALTH CORP	268,000.00	318,909.49
	DANA INC	29,000.00	31,225.17
	DAVITA INC	69,000.00	73,226.25
	DAVITA INC	74,000.00	75,136.64
	DEERE & CO	18,232.00	4,905,319.60
	DELEK LOG PART/FINANCE	116,000.00	112,520.00
	DELTA AIR LINES INC	34,000.00	32,954.59
	DELTA AIR LINES/SKYMILES	38,000.00	41,477.47
	DEUTSCHE TELEKOM INT FIN	148,000.00	234,161.83
	DH EUROPE FINANCE	399,000.00	454,439.85
	DIAMOND SPORTS GR/DIAMON	115,000.00	93,437.50
	DIVERSIFIED HEALTHCARE TRUST	67,000.00	76,121.38
	DIVERSIFIED HEALTHCARE TRUST	15,000.00	15,406.35
	DIVERSIFIED HEALTHCARE TRUST	10,000.00	9,950.00
	DOMINOS PIZZA MASTER ISSUER LL	192,060.00	193,085.60
	DOW INC	1.00	55.50
	DREYFUS GOVERNMENT CASH MANAGE	11,667,951.93	11,667,951.93
	DRIVEN BRANDS FUNDING LLC	859,687.50	913,907.99
	DTE ENERGY CO	452,000.00	488,128.60
	DUKE ENERGY PROGRESS LLC	237,000.00	300,754.22
	DUPONT DE NEMOURS INC	55,475.00	3,944,827.25
	EAGLE MATERIALS INC	247,000.00	256,579.90
	ECOLAB INC	280,000.00	357,277.46
	EDISON INTERNATIONAL	238,000.00	265,379.26
	ELARA HGV TIMESHARE ISSUER	616,238.61	631,718.59
	ELECTRICITE DE FRANCE SA	388,000.00	462,818.43
	EMBRAER NETHERLANDS FINA	166,000.00	175,961.66
	EMBRAER NETHERLANDS FINA	167,000.00	177,439.17
	ENCOMPASS HEALTH CORP	49,000.00	51,205.00
	ENCOMPASS HEALTH CORP	28,000.00	29,960.00
	ENDEAVOR ENERGY RESOURCE	10,000.00	10,700.00
	ENERGY TRANSFER OPERATNG	243,000.00	280,085.24
	EQUINIX INC	322,000.00	352,160.98
	EW SCRIPPS CO/THE	11,000.00	11,228.09
	EXXON MOBIL CORP	38,000.00	1,566,360.00
	FACEBOOK INC	55,524.00	15,166,935.84
	FANNIE MAE	527,896.89	592,767.08
	FANNIE MAE	276,171.83	301,914.69
	FANNIE MAE	455,213.30	494,080.09

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	FANNIE MAE	29.10	32.69
	FANNIE MAE	467.65	522.15
	FANNIE MAE	459,455.75	535,884.68
	FANNIE MAE	411,645.98	480,860.31
	FANNIE MAE	60,243.78	64,541.20
	FANNIE MAE	1,108,198.73	1,185,075.42
	FANNIE MAE	203,005.08	234,914.26
	FEDEX CORP	8,072.00	2,095,652.64
	FEDEX CORP	280,000.00	377,635.20
	FIRSTCASH INC	63,000.00	64,968.75
	FIRSTENERGY TRANSMISSION	31,000.00	39,334.77
	FIRSTENERGY TRANSMISSION	65,000.00	75,909.02
	FISERV INC	398,000.00	454,458.86
	FMG RESOURCES AUG 2006	76,000.00	78,185.00
	FORD MOTOR CO	33,000.00	33,660.00
	FORD MOTOR CO	63,000.00	77,238.63
	FORD MOTOR CREDIT CO LLC	200,000.00	211,000.00
	FORD MOTOR CREDIT CO LLC	202,000.00	211,595.00
	FORD MOTOR CREDIT CO LLC	200,000.00	209,936.00
	FORD MOTOR CREDIT CO LLC	190,000.00	202,825.00
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	64,000.00	64,160.00
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	15,000.00	15,676.65
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	52,000.00	59,605.00
	FOX CORP	66,476.00	1,935,781.12
	FREDDIE MAC	3,097.02	3,107.14
	FREDDIE MAC	2,296.11	2,671.18
	FREDDIE MAC	294,933.33	322,290.95
	FREDDIE MAC	1,450,298.30	1,620,772.64
	FREDDIE MAC	1,169,013.81	1,288,009.79
	FREDDIE MAC	2,311,098.38	2,546,703.30
	FREDDIE MAC	790,298.00	885,917.97
	FREEPORT-MCMORAN INC	177,000.00	187,620.00
	FRONTIER COMMUNICATIONS CORP	41,000.00	44,331.25
	FRONTIER COMMUNICATIONS CORP	97,000.00	101,122.50
	GCI LLC	50,000.00	53,327.50
	GENERAL DYNAMICS CORP	14,000.00	2,083,480.00
	GENERAL ELECTRIC CO	212,000.00	248,519.07
	GENERAL MOTORS FINL CO	150,000.00	163,381.76
	GENERAL MOTORS FINL CO	259,000.00	320,924.06
	GENESIS ENERGY LP/FIN	37,000.00	36,637.40
	GEO GROUP INC/THE	107,000.00	106,140.79
	GFL ENVIRONMENTAL INC	63,000.00	64,141.88
	GLOBAL PART/GLP FINANCE	18,000.00	19,485.00
	GLP CAPITAL LP / FIN II	60,000.00	68,860.20
	GLS AUTO RECEIVABLES TRUST	270,369.44	272,681.34

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	GOEASY LTD	97,000.00	100,880.00
	GOLDMAN SACHS GROUP INC/THE	34,762.00	9,167,087.02
	GOLDMAN SACHS GROUP INC/THE	350,000.00	359,828.03
	GOLDMAN SACHS GROUP INC/THE	150,000.00	172,803.46
	GOLDMAN SACHS GROUP INC/THE	440,000.00	443,935.38
	GOVERNMENT NATIONAL MORTGAGE A	744,224.07	829,130.79
	GOVERNMENT NATIONAL MORTGAGE A	398,157.45	442,576.93
	GOVERNMENT NATIONAL MORTGAGE A	7,094,024.31	155,537.90
	GRAY TELEVISION INC	32,000.00	32,600.00
	GROUP 1 AUTOMOTIVE INC	46,000.00	47,415.88
	GRUBHUB HOLDINGS INC	202,000.00	211,847.50
	GRUPO BIMBO SAB DE CV	380,000.00	394,892.20
	GS MORTGAGE SECURITIES TRUST	700,000.00	745,748.29
	H&E EQUIPMENT SERVICES INC	91,000.00	91,973.70
	HCA HEALTHCARE INC	43,170.00	7,099,738.20
	HCA INC	282,000.00	299,646.47
	HEALTHCARE REALTY TRUST INC	396,000.00	413,008.13
	HERBALIFE/HLF FINANCING	29,000.00	31,682.50
	HERTZ VEHICLE FINANCING LLC	281,647.82	282,240.41
	HEWLETT PACKARD ENTERPRISE CO	404,000.00	458,580.30
	HILTON WORLDWIDE HOLDINGS INC	49,891.00	5,550,872.66
	HLF FIN SARL LLC/HERBALI	158,000.00	167,627.73
	HOME DEPOT INC	285,000.00	440,351.11
	HONEYWELL INTERNATIONAL INC	35,000.00	7,444,500.00
	HOWMET AEROSPACE INC	15,000.00	18,075.00
	HOWMET AEROSPACE INC	22,000.00	26,902.48
	HSBC HOLDINGS PLC	335,000.00	382,383.64
	HUBBELL INC	35,488.00	5,564,163.52
	HUDBAY MINERALS INC	101,000.00	104,913.75
	HUDBAY MINERALS INC	9,000.00	9,697.50
	HUNTINGTON BANCSHARES	553,000.00	593,062.95
	HYUNDAI CAPITAL AMERICA	444,000.00	466,523.27
	IMPERIAL BRANDS FIN PLC	475,000.00	534,954.50
	INTERNATIONAL BUSINESS MACHINES CORP	30,494.00	3,838,584.72
	IRON MOUNTAIN INC	74,000.00	78,070.00
	IRON MOUNTAIN INC	103,000.00	111,240.00
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	62,002.00	7,186,651.82
	J2 GLOBAL INC	66,000.00	69,630.00
	JACK IN THE BOX FUNDING LLC	694,750.00	711,854.75
	JB POINDEXTER & CO INC	188,000.00	198,810.00
	JBS USA LLC/JBS USA FINA	81,000.00	91,003.50
	JBS USA/FOOD/FINANCE	183,000.00	210,223.08
	JD.COM INC	61,098.00	5,370,514.20
	JERSEY MIKE'S FUNDING	378,000.00	403,756.92
	JOHN DEERE CAPITAL CORP	405,000.00	444,190.94
	JOHNSON & JOHNSON	55,966.00	8,807,929.08



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	JONES LANG LASALLE INC	35,738.00	5,302,447.06
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	482,970.80
	JP MORGAN MORTGAGE TRUST	729,704.19	756,811.61
	JPMORGAN CHASE & CO	39,000.00	4,955,730.00
	JPMORGAN CHASE & CO	425,000.00	483,346.44
	JPMORGAN CHASE & CO	413,000.00	452,892.08
	KAISER ALUMINUM CORP	31,000.00	32,162.50
	KRAFT HEINZ FOODS CO	93,000.00	100,194.66
	KROGER CO	167,000.00	221,190.25
	LAMAR MEDIA CORP	48,000.00	51,000.00
	LEGACY LIFEPOINT HEALTH	22,000.00	23,623.82
	LEVEL 3 FINANCING INC	57,000.00	59,532.80
	LEVEL 3 FINANCING INC	98,000.00	97,755.00
	LITHIA MOTORS INC	28,000.00	30,030.00
	LLOYDS BANKING GROUP PLC	416,000.00	469,764.54
	LOGMEIN INC	73,000.00	76,467.50
	LOWE'S COS INC	415,000.00	516,578.49
	MADISON PARK FUNDING LTD	850,000.00	847,455.10
	MADISON PARK FUNDING LTD	465,000.00	465,323.64
	MARRIOTT INTERNATIONAL INC/MD	24,000.00	28,163.50
	MARS INC	400,000.00	489,928.23
	MASTERCARD INC	276,000.00	314,883.91
	MDC HOLDINGS INC	31,000.00	34,470.76
	MDC PARTNERS INC	113,000.00	114,553.75
	MEDNAX INC	145,000.00	146,783.50
	MEG ENERGY CORP	27,000.00	27,811.35
	MEG ENERGY CORP	74,000.00	76,405.00
	MERCK & CO INC	31,591.00	2,584,143.80
	MEREDITH CORP	80,000.00	84,800.00
	MERITOR INC	51,000.00	55,080.00
	MERITOR INC	32,000.00	32,800.00
	MGIC INVESTMENT CORP	69,000.00	73,830.00
	MGM GROWTH/MGM FINANCE	103,000.00	111,873.45
	MICHAELS STORES INC	55,000.00	56,375.00
	MICROCHIP TECHNOLOGY INC	50,000.00	52,897.17
	MICRON TECHNOLOGY INC	233,000.00	291,456.49
	MICROSOFT CORP	89,192.00	19,838,084.64
	MICROSOFT CORP	210,000.00	258,656.62
	MID-AMERICA APARTMENTS	288,000.00	313,733.69
	MINERAL RESOURCES LTD	41,000.00	45,356.25
	MINERALS TECHNOLOGIES INC	22,000.00	23,020.80
	MONSTER BEVERAGE CORP	63,257.00	5,850,007.36
	MOOG INC	122,000.00	126,575.00
	MORGAN STANLEY	470,000.00	543,390.01
	MPT OPER PARTNERSP/FINL	141,000.00	147,627.00
	MURPHY OIL CORP	124,000.00	109,275.00
	MYLAN INC	320,000.00	380,416.68

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	NAVIENT CORP	116,000.00	123,250.00
	NAVIENT CORP	126,000.00	138,093.48
	NAVIENT CORP	125,000.00	130,625.00
	NCR CORP	9,000.00	10,022.76
	NETFLIX INC	8,684.00	4,695,699.32
	NETFLIX INC	205,000.00	231,178.50
	NETFLIX INC	54,000.00	63,652.50
	NEW ENTERPRISE STONE & LIME CO INC	69,000.00	70,725.00
	NEW MOUNTAIN CLO 1 LTD	525,000.00	526,098.30
	NEW YORK LIFE GLOBAL FDG	278,000.00	310,278.77
	NEXSTAR BROADCASTING INC	52,000.00	54,405.00
	NGPL PIPECO LLC	362,000.00	489,416.38
	NORFOLK SOUTHERN CORP	350,000.00	477,711.02
	NORTHWESTERN MUTUAL LIFE INSURANCE CO/THE	300,000.00	353,312.98
	NOVELIS CORP	106,000.00	110,770.00
	NTC CAPITAL I	552,000.00	525,120.78
	NUFARM AUSTRALIA/AMERICA	114,000.00	117,135.00
	NUSTAR LOGISTICS LP	277,000.00	295,005.00
	NXP BV/NXP FUNDING LLC	430,000.00	518,048.10
	OCCIDENTAL PETROLEUM CORP	10,000.00	8,174.50
	OCCIDENTAL PETROLEUM CORP	101,000.00	82,315.00
	OCCIDENTAL PETROLEUM CORP	77,000.00	88,861.85
	OCCIDENTAL PETROLEUM CORP	80,000.00	84,400.00
	OCCIDENTAL PETROLEUM CORP	100,000.00	108,575.00
	OCCIDENTAL PETROLEUM CORP	52,000.00	55,650.40
	OHA LOAN FUNDING LTD	575,000.00	575,398.48
	ONCOR ELECTRIC DELIVERY	76,000.00	93,321.23
	ONEMAIN FINANCE CORP	41,000.00	42,542.01
	ONEMAIN FINANCE CORP	76,000.00	85,975.00
	OPEN TEXT CORP	85,000.00	88,400.00
	ORACLE CORP	82,126.00	5,312,730.94
	ORACLE CORP	351,000.00	385,727.09
	OTIS WORLDWIDE CORP	228,000.00	247,594.16
	OWENS-BROCKWAY	73,000.00	79,022.50
	PACIFIC GAS & ELECTRIC	577,000.00	573,486.69
	PACIFICORP	125,000.00	177,975.80
	PARKER-HANNIFIN CORP	14,919.00	4,064,084.79
	PATTERN ENERGY OP LP/PAT	54,000.00	56,970.00
	PDC ENERGY INC	92,000.00	94,540.12
	PDC ENERGY INC	206,000.00	212,695.00
	PENNYMAC FINANCIAL SERVICES INC	49,000.00	51,817.50
	PEPSICO INC	8,485.00	1,258,325.50
	PERFORMANCE FOOD GROUP I	207,000.00	208,035.00
	PERFORMANCE FOOD GROUP I	26,000.00	27,820.00
	PG&E CORP	105,000.00	111,825.00
	PG&E CORP	19,000.00	20,900.00



## TS Balanced

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Category	Issuer Name	Shares/Par	Market Value Base
	PHILIP MORRIS INTERNATIONAL INC	61,125.00	5,060,538.75
	PHILLIPS 66 PARTNERS LP	150,000.00	162,734.57
	PHILLIPS 66 PARTNERS LP	398,000.00	414,055.60
	PHOTO HOLDINGS MERGER SU	273,000.00	289,123.38
	PILGRIM'S PRIDE CORP	165,000.00	169,389.00
	PLASTIPAK HOLDINGS INC	83,000.00	85,490.00
	PNC BANK NA	370,000.00	385,445.52
	PNC CAPITAL TRUST C	523,000.00	496,154.48
	POST HOLDINGS INC	24,000.00	24,780.00
	POST HOLDINGS INC	28,000.00	29,454.88
	PRIME SECSRVC BRW/FINANC	156,000.00	170,820.00
	PRIME SECSRVC BRW/FINANC	34,000.00	33,745.00
	PROCTER & GAMBLE CO/THE	12,856.00	1,788,783.84
	PROVIDENCE SERVICE CORP/THE	94,000.00	99,405.00
	QTS LP/FINANCE	56,000.00	57,120.00
	QUAD/GRAPHICS INC	149,000.00	134,100.00
	QUICKEN LOANS INC	52,000.00	55,510.00
	QUICKEN LOANS LLC/QUICKN	59,000.00	61,212.50
	QVC INC	121,000.00	129,772.50
	QVC INC	74,000.00	76,675.10
	RANGE RESOURCES CORP	39,000.00	40,755.00
	RAYTHEON TECHNOLOGIES CORP	100,229.00	7,167,375.79
	REALTY INCOME CORP	296,000.00	335,552.33
	REPUBLIC OF COLOMBIA	238,000.00	290,360.00
	REPUBLIC OF PERU	356,000.00	359,204.00
	REYNOLDS AMERICAN INC	351,000.00	399,787.03
	REYNOLDS GRP ISS/REYNOLD	40,000.00	41,000.00
	ROCKPOINT GAS STORAGE CA	65,000.00	64,350.00
	ROPER TECHNOLOGIES INC	373,000.00	409,793.68
	ROYAL CARIBBEAN CRUISES LTD	20,000.00	21,800.00
	ROYAL CARIBBEAN CRUISES LTD	52,000.00	60,790.60
	RUBY PIPELINE LLC	10,689.39	10,581.60
	SABRA HEALTH CARE LP	149,000.00	166,122.38
	SALESFORCE.COM INC	32,040.00	7,129,861.20
	SBA COMMUNICATIONS CORP	29,000.00	30,458.70
	SCHLUMBERGER NV	37,700.00	822,991.00
	SCRIPPS ESCROW II INC	22,000.00	22,863.83
	SEG HLD LLC/SEG FIN CORP	118,000.00	124,490.00
	SELECT MEDICAL CORP	172,000.00	185,230.24
	SEQUOIA MORTGAGE TRUST	403,342.64	411,198.30
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	950,293.74
	SHERWIN-WILLIAMS CO/THE	398,000.00	532,374.81
	SIGNATURE AVIATION US	85,000.00	85,565.25
	SIGNATURE BANK/NEW YORK NY	25,618.00	3,465,859.22
	SINCLAIR TELEVISION GROU	20,000.00	20,423.00
	SINCLAIR TELEVISION GROU	146,000.00	149,391.58
	SIRIUS XM RADIO INC	115,000.00	126,535.94

## TS Balanced

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All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	SONIC AUTOMOTIVE INC	74,000.00	77,977.50
	SOUTHWESTERN ENERGY CO	22,000.00	23,870.00
	SPEEDWAY MOT/SPEEDWAY FD	99,000.00	98,010.00
	SPIRIT AEROSYSTEMS INC	41,000.00	43,972.50
	SS&C TECHNOLOGIES HOLDINGS INC	50,203.00	3,652,268.25
	SS&C TECHNOLOGIES INC	155,000.00	165,543.10
	STANDARD INDUSTRIES INC	20,000.00	20,900.00
	STANDARD INDUSTRIES INC	69,000.00	69,345.00
	STAPLES INC	110,000.00	114,869.70
	STARBUCKS CORP	43,308.00	4,633,089.84
	STARBUCKS CORP	228,000.00	254,870.74
	STARWOOD COMMERCIAL MORTGAGE T	915,000.00	910,745.25
	STATE STREET CORP	159,000.00	164,098.28
	STERICYCLE INC	16,000.00	16,440.00
	STORE CAPITAL CORP	147,000.00	167,344.95
	STORE CAPITAL CORP	250,000.00	290,018.10
	STRYKER CORP	10,047.00	2,461,916.88
	SUMMIT MATERIALS LLC/FIN	25,000.00	26,250.00
	SUNOCO LP/FINANCE CORP	70,000.00	74,411.40
	SUNOCO LP/FINANCE CORP	41,000.00	42,640.00
	SUPERIOR PLUS/GEN PRTNR	107,000.00	114,356.25
	SYSCO CORP	210,000.00	275,949.48
	T-MOBILE USA INC	444,000.00	514,240.80
	TAL ADVANTAGE VII LLC	472,268.75	476,513.83
	TALEN ENERGY SUPPLY LLC	189,000.00	203,647.50
	TALLGRASS NRG PRTNR/FIN	178,000.00	181,115.00
	TALLGRASS NRG PRTNR/FIN	52,000.00	53,510.60
	TAYLOR MORR COMM/HLDGS	169,000.00	181,463.75
	TAYLOR MORRISON COMM	64,000.00	72,532.48
	TEGNA INC	181,000.00	191,211.57
	TELECOM ITALIA CAPITAL	78,000.00	95,940.00
	TELECOM ITALIA CAPITAL	138,000.00	168,096.42
	TENET HEALTHCARE CORP	121,000.00	123,358.29
	TENET HEALTHCARE CORP	69,000.00	75,382.50
	TERRAFORM POWER OPERATIN	169,000.00	180,830.00
	TEVA PHARMACEUTICALS NE	43,000.00	41,334.18
	TEXAS INSTRUMENTS INC	60,000.00	9,847,800.00
	TORONTO-DOMINION BANK	434,000.00	443,161.27
	TOWD POINT MORTGAGE TRUST	573,591.47	616,300.23
	TOYOTA MOTOR CREDIT CORP	496,000.00	498,534.07
	TRANSDIGM INC	17,000.00	17,467.50
	TRANSDIGM INC	48,000.00	49,680.00
	TRANSDIGM INC	131,000.00	139,515.00
	TRANSDIGM INC	15,000.00	16,579.50
	TRI POINTE GROUP INC	24,000.00	27,096.00
	TRIP.COM GROUP LTD	133,671.00	4,508,722.83
	TRIVIUM PACKAGING FIN	51,000.00	53,932.50

## TS Balanced

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All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	TRUIST BANK	980,000.00	943,369.43
	TRUIST FINANCIAL CORP	380,000.00	411,213.17
	UNITED MEXICAN STATES	232,000.00	241,628.00
	UNITED RENTALS NORTH AM	182,000.00	192,683.40
	UNITED RENTALS NORTH AM	33,000.00	34,567.50
	UNITEDHEALTH GROUP INC	21,765.00	7,632,550.20
	UNITEDHEALTH GROUP INC	410,000.00	487,745.10
	US CONCRETE INC	34,000.00	35,020.00
	US FOODS INC	85,000.00	90,843.75
	US TREASURY N/B	6,600,000.00	6,181,312.50
	US TREASURY N/B	7,290,000.00	6,901,579.69
	US TREASURY N/B	8,790,000.00	8,880,646.88
	US TREASURY N/B	1,225,000.00	1,283,905.28
	US TREASURY N/B	6,570,000.00	6,889,517.56
	US TREASURY N/B	15,445,000.00	15,493,868.91
	US TREASURY N/B	7,766,000.00	7,592,478.44
	US TREASURY N/B	4,965,000.00	4,943,665.99
	VEREIT OPERATING PARTNER	487,000.00	535,593.15
	VERIZON COMMUNICATIONS INC	130,000.00	174,690.19
	VERIZON COMMUNICATIONS INC	296,000.00	297,957.44
	VIACOMCBS INC	280,000.00	362,689.73
	VIRGINIA ELEC & POWER CO	277,000.00	326,848.46
	VISA INC	31,190.00	6,822,188.70
	VISA INC	297,000.00	386,038.71
	VOYA CLO LTD	465,000.00	465,127.88
	VULCAN MATERIALS CO	330,000.00	377,476.87
	WALMART INC	394,000.00	426,249.89
	WALT DISNEY CO/THE	30,099.00	5,453,336.82
	WASTE MANAGEMENT INC	220,000.00	222,278.63
	WEC ENERGY GROUP INC	745,000.00	638,821.94
	WELLS FARGO & CO	63,000.00	72,224.86
	WENDYS FUNDING LLC	1,309,500.00	1,349,884.98
	WESCO DISTRIBUTION INC	71,000.00	80,747.59
	WESTERN DIGITAL CORP	58,000.00	64,090.00
	WORKDAY INC	18,759.00	4,494,843.99
	WR GRACE & CO-CONN	15,000.00	15,907.80
	WYNDHAM HOTELS & RESORTS INC	68,000.00	70,380.00
	WYNDHAM HOTELS & RESORTS INC	22,000.00	22,859.10
	XEROX HOLDINGS CORP	104,000.00	110,684.08
	XPO LOGISTICS INC	95,000.00	100,937.50
	XPO LOGISTICS INC	50,000.00	53,807.00
	XYLEM INC/NY	332,000.00	350,069.29
	ZAYO GROUP HOLDINGS INC	254,000.00	254,635.00
<b>TOTAL TS Balanced</b>		<b>176,431,059.04</b>	<b>495,527,922.15</b>