

TS Balanced

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Balanced			
	7-ELEVEN INC	1,077,000.00	1,043,438.52
	AB BSL CLO 2 LTD	1,000,000.00	990,606.00
	AB BSL CLO 3 LTD	1,500,000.00	1,490,301.00
	ABBVIE INC	827,000.00	1,003,315.53
	ACCENTURE PLC	11,242.00	4,660,371.10
	ADAMS OUTDOOR ADVERTISING	367,684.08	379,148.32
	AERCAP IRELAND CAP LTD/A	1,300,000.00	1,311,520.51
	AGATE BAY MORTGAGE LOAN TRUST	164,440.68	165,767.39
	AGATE BAY MORTGAGE LOAN TRUST	430,193.57	433,420.15
	AGATE BAY MORTGAGE LOAN TRUST	483,112.26	487,558.00
	AIR CANADA 2015-1A PTT	86,279.80	86,934.51
	AIRBNB INC	27,284.00	4,542,513.16
	AKER BP ASA	801,000.00	830,407.55
	ALCON FINANCE CORP	725,000.00	810,190.62
	ALCON INC	5,751.00	501,027.12
	ALIBABA GROUP HOLDING LTD	35,598.00	4,228,686.42
	ALLSTATE CORP/THE	1,009,000.00	954,954.18
	ALPHABET INC	13,875.00	40,148,561.25
	ALPHABET INC	362,000.00	330,704.94
	AMAZON.COM INC	8,860.00	29,542,252.40
	AMCOR FLEXIBLES NORTH AM	804,000.00	807,681.76
	AMERICAN EXPRESS CO	20,384.00	3,334,822.40
	AMERICAN FINANCIAL GROUP INC/OH	2,116,421.00	2,524,171.16
	AMERICAN WATER CAPITAL C	579,000.00	836,932.13
	AMERISOURCEBERGEN CORP	66,655.00	8,857,782.95
	ANHEUSER-BUSCH CO/INBEV	1,164,000.00	1,475,780.81
	APIDOS CLO	450,000.00	450,040.50
	APPLE INC	213,221.00	37,861,652.97
	APPLE INC	619,000.00	814,536.93
	APPLE INC	1,513,000.00	1,581,206.86
	ARAB REPUBLIC OF EGYPT	680,000.00	601,582.40
	ARES CAPITAL CORP	876,000.00	905,100.99
	AT&T INC	184,897.00	4,548,466.20
	AT&T INC	462,000.00	534,436.49
	AT&T INC	856,000.00	897,871.77
	BANK	825,000.00	908,018.76
	BANK	27,876,781.25	1,578,374.99
	BANK OF AMERICA CORP	226,643.00	10,083,347.07
	BANK OF AMERICA CORP	1,212,000.00	1,294,807.33
	BANK OF AMERICA CORP	804,000.00	873,083.03
	BANK OF AMERICA CORP	511,000.00	519,162.08
	BANK OF MONTREAL	884,000.00	948,841.06
	BANK OF NOVA SCOTIA	1,216,000.00	1,174,705.83
	BECTON DICKINSON AND CO	13,000.00	3,269,240.00
	BECTON DICKINSON AND CO	798,000.00	1,004,346.62
	BENEFIT STREET PARTNERS CLO LT	575,000.00	575,037.38

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	BERKSHIRE HATHAWAY FIN	555,000.00	683,856.70
	BERKSHIRE HATHAWAY INC	77,164.00	23,072,036.00
	BHMS MORTGAGE TRUST	915,000.00	914,412.75
	BIOMARIN PHARMACEUTICAL INC	94,281.00	8,329,726.35
	BNP PARIBAS SA	661,000.00	733,130.20
	BOARDWALK PIPELINES LP	712,000.00	798,052.09
	BOEING CO/THE	10,646.00	2,143,252.72
	BOEING CO/THE	240,000.00	270,402.17
	BOEING CO/THE	321,000.00	436,080.02
	BPR TRUST	900,000.00	899,810.91
	BRASKEM AMERICA FINANCE	535,000.00	690,818.75
	BRASKEM NETHERLANDS	567,000.00	653,467.50
	BRISTOL-MYERS SQUIBB CO	229,475.00	14,307,766.25
	BRISTOL-MYERS SQUIBB CO	679,000.00	904,773.58
	BRITISH TELECOMMUNICATIO	1,158,000.00	1,184,812.92
	BROADCOM INC	1,070,000.00	1,187,885.45
	BURLINGTN NORTH SANTA FE	947,000.00	1,317,749.34
	BX TRUST	1,500,000.00	1,553,725.20
	BX TRUST	1,500,000.00	1,541,061.90
	CANADIAN NATURAL RESOURCES LTD	613,000.00	808,293.78
	CENOVUS ENERGY INC	635,000.00	751,879.00
	CF HIPPOLYTA ISSUER LLC	345,188.81	342,481.32
	CHARLES SCHWAB CORP/THE	1,409,000.00	1,390,786.46
	CHARTER COMM OPT LLC/CAP	633,000.00	866,839.55
	CHENIERE ENERGY PARTNERS LP	1,004,000.00	1,014,040.00
	CHEVRON CORP	20,000.00	2,347,000.00
	CIFC FUNDING LTD	465,000.00	464,785.17
	CITIGROUP INC	446,000.00	550,172.02
	CITIGROUP INC	747,000.00	792,029.16
	CITIGROUP INC	868,000.00	861,314.20
	CLEVELAND ELEC ILLUMINAT	1,127,000.00	1,294,794.76
	CLI FUNDING LLC	1,437,708.34	1,427,192.94
	CME GROUP INC	10,160.00	2,321,153.60
	CNH INDUSTRIAL CAP LLC	1,180,000.00	1,155,366.26
	COMCAST CORP	220,706.00	11,108,132.98
	COMCAST CORP	739,000.00	854,160.79
	COMM MORTGAGE TRUST	1,220,000.00	1,321,188.14
	COMMONSPIRIT HEALTH	784,000.00	915,398.99
	COMMONWEALTH OF BAHAMAS	674,000.00	575,434.24
	CONTINENTAL RESOURCES INC/OK	662,000.00	779,584.44
	COOPERATIEVE RABOBANK UA	914,000.00	887,249.07
	CORESTATES CAPTL III	1,177,000.00	1,144,866.11
	CREDIT SUISSE COMMERCIAL MORTG	268,853.04	270,801.77
	CREDIT SUISSE MORTGAGE TRUST	452,078.46	452,671.27
	CREDIT SUISSE MORTGAGE TRUST	419,419.68	422,215.32
	CROWN CASTLE INTL CORP	914,000.00	982,516.40
	CVS HEALTH CORP	10,000.00	1,031,600.00

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	CVS HEALTH CORP	733,000.00	955,687.53
	DEERE & CO	23,439.00	8,036,998.71
	DEUTSCHE TELEKOM INT FIN	335,000.00	487,213.53
	DH EUROPE FINANCE	904,000.00	967,583.58
	DREYFUS GOVERNMENT CASH MANAGE	19,731,813.15	19,731,813.15
	DRIVEN BRANDS FUNDING LLC	850,937.50	896,992.79
	DUKE ENERGY PROGRESS LLC	536,000.00	631,577.37
	DUPONT DE NEMOURS INC	108,662.00	8,777,716.36
	EDISON INTERNATIONAL	538,000.00	568,239.34
	ELARA HGV TIMESHARE ISSUER	431,226.88	431,155.34
	ELECTRICITE DE FRANCE SA	879,000.00	1,065,806.01
	ENERGY TRANSFER LP	754,000.00	807,332.80
	EQUINIX INC	730,000.00	756,688.52
	EXXON MOBIL CORP	111,879.00	6,845,876.01
	FANNIE MAE	363,990.25	402,405.09
	FANNIE MAE	186,686.02	201,057.12
	FANNIE MAE	349,943.92	369,921.60
	FANNIE MAE	430.43	471.77
	FANNIE MAE	354,055.32	396,697.94
	FANNIE MAE	317,466.17	360,178.40
	FANNIE MAE	55,376.22	58,661.27
	FANNIE MAE	622,968.63	664,577.43
	FANNIE MAE	2,114,605.35	2,111,029.30
	FANNIE MAE	2,210,969.00	2,247,677.52
	FANNIE MAE	702,706.89	740,226.65
	FANNIE MAE	727,344.96	727,355.91
	FANNIE MAE	2,105,982.08	2,103,981.29
	FANNIE MAE	753,822.02	784,520.78
	FANNIE MAE	564,251.95	583,900.29
	FANNIE MAE	669,684.98	685,841.69
	FANNIE MAE	2,025,288.43	2,083,142.35
	FANNIE MAE	2,163,113.13	2,215,715.17
	FANNIE MAE	2,201,471.75	2,249,271.18
	FANNIE MAE	866,465.69	902,768.30
	FANNIE MAE	127,317.64	143,732.13
	FEDEX CORP	17,319.00	4,479,386.16
	FEDEX CORP	635,000.00	807,532.85
	FISERV INC	903,000.00	971,981.24
	FORD MOTOR CO	658,000.00	673,792.00
	FORD MOTOR CREDIT CO LLC	498,000.00	517,297.50
	FOX CORP	147,081.00	5,427,288.90
	FREDDIE MAC	1,783.33	2,019.02
	FREDDIE MAC	173,786.46	190,232.29
	FREDDIE MAC	1,895,614.63	1,965,301.61
	FREDDIE MAC	901,344.12	994,321.37
	FREDDIE MAC	895,720.91	983,500.61
	FREDDIE MAC	1,579,167.14	1,733,853.26

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	FREDDIE MAC	2,096,005.80	2,092,528.99
	FREDDIE MAC	600,721.55	663,787.22
	FREMF MORTGAGE TRUST	1,370,000.00	1,432,201.29
	GENERAL MOTORS FINL CO	587,000.00	696,656.27
	GOLDMAN SACHS GROUP INC	47,404.00	18,134,400.20
	GOLDMAN SACHS GROUP INC	720,000.00	775,831.54
	GOLDMAN SACHS GROUP INC	850,000.00	857,073.76
	GOVERNMENT NATIONAL MORTGAGE A	544,015.77	602,479.27
	GOVERNMENT NATIONAL MORTGAGE A	293,206.63	317,805.93
	GOVERNMENT NATIONAL MORTGAGE A	4,726,887.05	80,514.96
	GS MORTGAGE SECURITIES TRUST	700,000.00	737,336.67
	GS MORTGAGE-BACKED SECURITIES	589,685.34	590,345.20
	GS MORTGAGE-BACKED SECURITIES	1,421,111.09	1,435,877.86
	HCA HEALTHCARE INC	48,704.00	12,513,031.68
	HEALTHCARE REALTY TRUST INC	898,000.00	894,517.96
	HILTON WORLDWIDE HOLDINGS INC	101,636.00	15,854,199.64
	HOME DEPOT INC/THE	646,000.00	929,211.82
	HONEYWELL INTERNATIONAL INC	26,682.00	5,563,463.82
	HONO MORTGAGE TRUST	1,500,000.00	1,496,573.25
	HOST HOTELS & RESORTS LP	1,012,000.00	1,090,838.79
	HSBC HOLDINGS PLC	758,000.00	817,910.63
	HUBBELL INC	57,917.00	12,062,373.59
	HUNTINGTON BANCSHARES INC/OH	1,255,000.00	1,275,282.64
	HYUNDAI CAPITAL AMERICA	949,000.00	972,905.16
	IBM CORP	54,320.00	7,260,411.20
	IMPERIAL BRANDS FIN PLC	1,077,000.00	1,156,786.66
	INDEPENDENCE PLAZA TRUST	562,000,000.00	1,373,078.40
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	133,451.00	14,554,166.06
	JACK IN THE BOX FUNDING LLC	694,750.00	698,127.87
	JACK IN THE BOX FUNDING LLC	1,032,200.00	1,071,405.02
	JBS FINANCE LUXEMBOURG	1,240,000.00	1,226,062.40
	JERSEY MIKE'S FUNDING LLC	378,000.00	396,813.06
	JOHN DEERE CAPITAL CORP	917,000.00	945,434.46
	JOHNSON & JOHNSON	94,799.00	16,217,264.93
	JONES LANG LASALLE INC	60,625.00	16,328,737.50
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	501,431.95
	JP MORGAN MORTGAGE TRUST	709,056.08	717,934.53
	JP MORGAN MORTGAGE TRUST	1,139,779.59	1,166,757.26
	JP MORGAN MORTGAGE TRUST	1,612,465.81	1,626,637.77
	JPMORGAN CHASE & CO	39,000.00	6,175,650.00
	JPMORGAN CHASE & CO	963,000.00	1,032,381.90
	JPMORGAN CHASE & CO	936,000.00	970,097.39
	KROGER CO	321,000.00	408,420.94
	LLOYDS BANKING GROUP PLC	942,000.00	1,006,764.72
	LOWE'S COS INC	941,000.00	1,093,346.42
	MADISON PARK FUNDING LTD	465,000.00	465,083.70

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	MADISON PARK FUNDING LTD	1,150,000.00	1,150,320.85
	MARS INC	908,000.00	1,052,207.77
	MASTERCARD INC	1,225,000.00	1,222,754.42
	MC BRAZIL DWNSTRM	621,000.00	618,205.50
	MERCK & CO INC	31,591.00	2,421,134.24
	META PLATFORMS INC	102,119.00	34,347,725.65
	MICROCHIP TECHNOLOGY INC	1,136,000.00	1,115,363.69
	MICROSOFT CORP	154,402.00	51,928,480.64
	MICROSOFT CORP	476,000.00	544,651.86
	MID-AMERICA APARTMENTS	654,000.00	688,542.53
	MILL CITY MORTGAGE TRUST	573,776.79	586,817.53
	MILL CITY MORTGAGE TRUST	1,397,426.10	1,456,169.84
	MONSTER BEVERAGE CORP	110,390.00	10,601,855.60
	MORGAN STANLEY	1,066,000.00	1,172,846.57
	MYLAN INC	725,000.00	812,107.67
	NEIGHBORLY ISSUER LLC	845,750.00	848,370.98
	NETFLIX INC	17,450.00	10,512,578.00
	NETFLIX INC	927,000.00	1,081,113.75
	NEW MOUNTAIN CLO 1 LTD	525,000.00	524,997.38
	NGPL PIPECO LLC	810,000.00	1,136,336.02
	NORFOLK SOUTHERN CORP	793,000.00	1,001,875.63
	NORTHWESTERN MUTUAL LIFE	824,000.00	932,029.00
	NXP BV/NXP FUNDING LLC	974,000.00	1,100,949.47
	OHIO POWER COMPANY	1,111,000.00	1,075,680.71
	ORACLE CORP	133,039.00	11,602,331.19
	ORACLE CORP	590,000.00	606,659.33
	OVINTIV EXPLORATION INC	605,000.00	670,423.30
	PACIFIC GAS & ELECTRIC	971,000.00	902,577.12
	PACIFICORP	789,000.00	1,040,329.44
	PALMER SQUARE CLO LTD	1,500,000.00	1,494,819.00
	PALMER SQUARE LOAN FUNDING LTD	1,000,000.00	1,000,151.00
	PARKER-HANNIFIN CORP	25,198.00	8,015,987.76
	PEPSICO INC	8,485.00	1,473,929.35
	PETROLEOS MEXICANOS	663,000.00	637,007.09
	PHILIP MORRIS INTERNATIONAL INC	106,067.00	10,076,365.00
	PNC BANK NA	370,000.00	376,171.31
	PNC CAPITAL TRUST C	1,117,000.00	1,086,688.97
	PROCTER & GAMBLE CO/THE	12,856.00	2,102,984.48
	PROCTER & GAMBLE CO/THE	1,596,000.00	1,511,122.29
	RAYTHEON TECHNOLOGIES CORP	172,025.00	14,804,471.50
	REALTY INCOME CORP	820,000.00	872,254.82
	REPUBLIC OF CHILE	801,000.00	742,815.36
	REPUBLIC OF CHILE	650,000.00	636,025.00
	REPUBLIC OF COLOMBIA	506,000.00	456,665.00
	REPUBLIC OF COLOMBIA	663,000.00	595,871.25
	REPUBLIC OF ECUADOR	725,000.00	600,843.75
	REPUBLIC OF GHANA	680,000.00	565,964.00

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	REPUBLIC OF NIGERIA	655,000.00	585,019.80
	REPUBLIC OF PANAMA	498,000.00	534,607.98
	REPUBLIC OF UZBEKISTAN	650,000.00	623,350.00
	REYNOLDS AMERICAN INC	1,374,000.00	1,483,554.21
	ROCKFORD TOWER CLO LTD	1,500,000.00	1,497,069.00
	ROPER TECHNOLOGIES INC	846,000.00	875,815.78
	SABRA HEALTH CARE LP	717,000.00	789,297.87
	SALESFORCE.COM INC	59,669.00	15,163,682.97
	SCHLUMBERGER NV	146,582.00	4,390,130.90
	SEQUOIA MORTGAGE TRUST	198,574.03	198,690.99
	SEQUOIA MORTGAGE TRUST	907,322.39	928,112.32
	SEQUOIA MORTGAGE TRUST	823,206.05	840,232.67
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	922,344.06
	SHERWIN-WILLIAMS CO/THE	903,000.00	1,129,038.73
	SIGNATURE BANK/NEW YORK NY	34,473.00	11,150,981.31
	SOUTHWEST AIRLINES CO	96,993.00	4,155,180.12
	SS&C TECHNOLOGIES HOLDINGS INC	93,878.00	7,696,118.44
	STARBUCKS CORP	34,936.00	4,086,463.92
	STARBUCKS CORP	517,000.00	542,615.76
	STORE CAPITAL CORP	314,000.00	347,200.74
	STORE CAPITAL CORP	589,000.00	660,391.99
	STRYKER CORP	10,047.00	2,686,768.74
	T-MOBILE USA INC	1,007,000.00	1,102,791.25
	TAL ADVANTAGE VII LLC	421,343.75	418,365.65
	TEXAS INSTRUMENTS INC	60,000.00	11,308,200.00
	TEXTAINER MARINE CONTAINERS LI	1,460,000.00	1,431,753.53
	TORONTO-DOMINION BANK	984,000.00	976,152.49
	TOWD POINT MORTGAGE TRUST	1,400,000.00	1,457,353.94
	TOWD POINT MORTGAGE TRUST	1,140,000.00	1,165,265.71
	TRUIST BANK	1,554,000.00	1,511,147.13
	TRUIST FINANCIAL CORP	380,000.00	397,154.99
	UNITED MEXICAN STATES	777,000.00	714,933.24
	UNITEDHEALTH GROUP INC	37,355.00	18,757,439.70
	UNITEDHEALTH GROUP INC	930,000.00	1,033,851.78
	US TREASURY N/B	6,342,000.00	6,297,160.09
	US TREASURY N/B	7,610,000.00	7,358,216.00
	US TREASURY N/B	33,490,000.00	33,312,084.38
	US TREASURY N/B	11,802,000.00	11,964,277.50
	US TREASURY N/B	36,680,000.00	35,946,400.00
	US TREASURY N/B	137,000.00	134,110.16
	VERIZON COMMUNICATIONS	1,403,000.00	1,333,845.91
	VIACOMCBS INC	635,000.00	812,224.49
	VISA INC	50,888.00	11,027,938.48
	VISA INC	673,000.00	806,574.96
	VMWARE INC	683,000.00	671,632.76
	VOYA CLO LTD	465,000.00	465,011.63
	WALMART INC	893,000.00	933,312.08

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	WALT DISNEY CO/THE	31,985.00	4,954,156.65
	WASTE MANAGEMENT INC	1,689,000.00	1,613,503.19
	WEC ENERGY GROUP INC	1,615,000.00	1,499,931.25
	WEIR GROUP PLC/THE	1,364,000.00	1,345,691.51
	WELLS FARGO & CO	63,000.00	68,699.57
	WELLS FARGO COMMERCIAL MORTGAG	770,000.00	820,533.25
	WELLS FARGO MORTGAGE BACKED SE	1,430,245.92	1,441,958.20
	WF-RBS COMMERCIAL MORTGAGE TRU	945,522.70	945,945.16
	WHITEBOX CLO I LTD	1,500,000.00	1,498,294.50
	WI TREASURY N/B	29,490,000.00	28,683,632.81
	WORKDAY INC	32,619.00	8,910,858.42
TOTAL TS Balanced		933,755,355.36	983,192,384.26