

TS Balanced

Effective Date : 12/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Balanced			
	7-ELEVEN INC	967,000.00	787,077.04
	AB BSL CLO 2 LTD	1,000,000.00	993,422.00
	AB BSL CLO 3 LTD	1,500,000.00	1,493,839.50
	ABBVIE INC	774,000.00	713,082.56
	AERCAP IRELAND CAP/GLOBA	1,217,000.00	1,126,963.72
	AGATE BAY MORTGAGE LOAN TRUST	79,462.22	75,269.40
	AGATE BAY MORTGAGE LOAN TRUST	268,621.91	256,872.82
	AGATE BAY MORTGAGE LOAN TRUST	380,995.91	355,069.86
	AIR CANADA 2015-1A PTT	74,700.03	70,259.43
	AIRBNB INC	42,643.00	5,805,418.02
	AKER BP ASA	690,000.00	718,027.88
	ALCON FINANCE CORP	679,000.00	549,928.99
	ALIBABA GROUP HOLDING	35,184.00	2,727,111.84
	ALPHABET INC	214,937.00	30,291,071.41
	AMAZON.COM INC	181,305.00	27,547,481.70
	AMCOR FLEXIBLES NORTH AM	792,000.00	686,287.96
	AMERICAN EXPRESS CO	1,181,000.00	1,206,709.89
	AMERICAN TOWER CORP	1,219,000.00	1,293,132.99
	AMGEN INC	876,000.00	896,204.43
	ANHEUSER-BUSCH CO/INBEV	664,000.00	651,244.72
	APPLE INC	217,560.00	41,886,826.80
	APPLE INC	1,320,000.00	1,306,168.46
	ARES CAPITAL CORP	820,000.00	784,582.77
	ASHTED CAPITAL INC	884,000.00	832,517.21
	AT&T INC	433,000.00	410,994.90
	BANK	825,000.00	790,440.17
	BANK	1,150,000.00	992,417.11
	BANK	26,229,501.53	960,304.02
	BANK	905,000.00	771,154.84
	BANK OF AMERICA CORP	226,643.00	7,631,069.81
	BANK OF AMERICA CORP	753,000.00	719,629.36
	BANK OF AMERICA CORP	479,000.00	405,164.80
	BANK OF MONTREAL	828,000.00	762,237.84
	BANK OF NOVA SCOTIA	1,290,000.00	990,592.42
	BANK OF NY MELLON CORP	790,000.00	838,802.38
	BARCLAYS COMMERCIAL MORTGAGE S	870,000.00	723,841.74
	BARCLAYS COMMERCIAL MORTGAGE S	2,520,000.00	2,145,020.22
	BARCLAYS COMMERCIAL MORTGAGE S	670,000.00	578,088.93
	BARCLAYS PLC	1,092,000.00	896,572.86
	BAT CAPITAL CORP	1,037,000.00	990,253.35
	BECTON DICKINSON & CO	700,000.00	656,373.31
	BERKSHIRE HATHAWAY FIN	520,000.00	486,383.21
	BERKSHIRE HATHAWAY INC	67,375.00	24,029,967.50
	BIOMARIN PHARMACEUTICAL INC	98,089.00	9,457,741.38
	BOEING CO	39,393.00	10,268,179.38
	BOEING CO	469,000.00	487,624.33

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	BPR TRUST	900,000.00	897,153.84
	BRASKEM NETHERLANDS	600,000.00	465,780.30
	BRASKEM NETHERLANDS	531,000.00	367,916.63
	BRISTOL-MYERS SQUIBB CO	149,065.00	7,648,525.15
	BRITISH TELECOMMUNICATIO	1,084,000.00	990,967.61
	BROADCOM INC	1,309,000.00	1,252,141.54
	BRUNSWICK CORP	1,079,000.00	985,141.18
	BURLINGTN NORTH SANTA FE	887,000.00	967,899.62
	BX TRUST	1,500,000.00	1,314,250.80
	BX TRUST	1,500,000.00	1,284,144.45
	CAPITAL ONE FINANCIAL CO	638,000.00	662,626.31
	CARRIER GLOBAL CORP	603,000.00	472,099.72
	CELANESE US HOLDINGS LLC	833,000.00	854,092.65
	CENCORA INC	50,271.00	10,324,657.98
	CENOVUS ENERGY INC	224,000.00	211,945.14
	CF HIPPOLYTA ISSUER LLC	337,294.50	311,747.98
	CHARLES SCHWAB CORP	72,613.00	4,995,774.40
	CHARTER COMM OPT LLC/CAP	577,000.00	568,902.12
	CHENIERE ENERGY INC	1,136,000.00	1,107,558.31
	CITIGROUP COMMERCIAL MORTGAGE	755,000.00	651,786.89
	CITIGROUP INC	699,000.00	667,048.72
	CITIGROUP INC	576,000.00	597,097.10
	CITIZENS BANK NA/RI	790,000.00	750,571.45
	CLI FUNDING LLC	1,072,000.00	961,983.53
	CMS ENERGY CORP	1,251,000.00	1,129,566.26
	COMCAST CORP	196,354.00	8,610,122.90
	COMCAST CORP	692,000.00	583,190.34
	COMM MORTGAGE TRUST	1,220,000.00	1,123,047.09
	COMMONSPIRIT HEALTH	734,000.00	621,053.06
	COMMONWEALTH OF BAHAMAS	674,000.00	593,120.00
	CONTINENTAL RESOURCES	620,000.00	616,388.28
	COOPERATIEVE RABOBANK UA	856,000.00	784,083.63
	CORESTATES CAPTL III	1,255,000.00	1,195,411.58
	CREDIT SUISSE COMMERCIAL MORTG	158,878.60	153,527.78
	CREDIT SUISSE MORTGAGE TRUST	284,243.26	268,165.44
	CREDIT SUISSE MORTGAGE TRUST	270,991.83	256,012.13
	CROWN CASTLE INC	856,000.00	814,262.69
	CVS HEALTH CORP	686,000.00	651,080.10
	DCP MIDSTREAM OPERATING	911,000.00	1,001,680.03
	DEEPHAVEN RESIDENTIAL MORTGAGE	953,356.32	906,369.01
	DELTA AIR LINES/SKYMILES	672,000.00	661,100.02
	DH EUROPE FINANCE II	847,000.00	704,862.38
	DREYFUS GOVERNMENT CASH MANAGE	28,857,204.97	28,857,204.97
	DRIVEN BRANDS FUNDING LLC	833,437.50	804,930.60
	DUKE ENERGY PROGRESS LLC	709,000.00	605,415.31
	DUPONT DE NEMOURS INC	107,398.00	8,262,128.14
	EDISON INTERNATIONAL	504,000.00	487,016.58

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	ELARA HGV TIMESHARE ISSUER	235,458.75	224,074.51
	ELECTRICITE DE FRANCE SA	1,239,000.00	1,148,000.29
	ELEVANCE HEALTH INC	768,000.00	769,273.27
	EXXON MOBIL CORPORATION	110,577.00	11,055,488.46
	FANNIE MAE	1,500,000.00	1,191,630.90
	FANNIE MAE	2,150,000.00	1,626,217.65
	FANNIE MAE	229,094.81	229,055.29
	FANNIE MAE	268,673.65	247,322.72
	FANNIE MAE	240,561.39	247,924.45
	FANNIE MAE	212,726.94	219,241.94
	FANNIE MAE	44,844.83	44,644.22
	FANNIE MAE	450,300.92	420,774.67
	FANNIE MAE	1,696,216.72	1,389,378.54
	FANNIE MAE	1,854,770.29	1,589,012.79
	FANNIE MAE	466,051.73	433,743.65
	FANNIE MAE	1,756,280.16	1,450,227.16
	FANNIE MAE	542,891.23	485,467.08
	FANNIE MAE	362,213.42	335,735.94
	FANNIE MAE	528,758.59	453,043.11
	FANNIE MAE	1,429,741.40	1,293,667.69
	FANNIE MAE	1,828,094.47	1,572,614.63
	FANNIE MAE	1,800,074.70	1,544,421.12
	FANNIE MAE	597,901.86	548,720.38
	FANNIE MAE	89,113.58	90,652.48
	FEDEX CORP	17,118.00	4,330,340.46
	FEDEX CORP	595,000.00	578,268.53
	FIRSTENERGY TRANSMISSION	1,041,000.00	1,008,912.35
	FREDDIE MAC	1,164.44	1,186.22
	FREDDIE MAC	114,740.34	110,913.68
	FREDDIE MAC	1,397,183.45	1,240,548.90
	FREDDIE MAC	707,699.91	708,585.25
	FREDDIE MAC	575,103.97	556,341.45
	FREDDIE MAC	1,198,309.93	1,158,347.32
	FREDDIE MAC	515,000.00	362,325.37
	FREDDIE MAC	1,650,000.00	1,223,751.71
	FREMF MORTGAGE TRUST	1,370,000.00	1,236,843.67
	GENERAL MOTORS FINL CO	550,000.00	563,867.89
	GENERAL MOTORS FINL CO	1,461,000.00	1,246,015.69
	GOLDMAN SACHS GROUP INC	35,137.00	13,554,800.49
	GOLDMAN SACHS GROUP INC	674,000.00	644,426.79
	GOLDMAN SACHS GROUP INC	796,000.00	669,322.47
	GOVERNMENT NATIONAL MORTGAGE A	403,929.77	404,227.96
	GOVERNMENT NATIONAL MORTGAGE A	175,825.66	175,098.45
	GOVERNMENT NATIONAL MORTGAGE A	3,560,094.00	37,544.04
	GS MORTGAGE SECURITIES TRUST	700,000.00	585,408.18
	GS MORTGAGE SECURITIES TRUST	1,205,000.00	1,016,194.21
	GS MORTGAGE-BACKED SECURITIES	1,183,546.68	1,028,525.97

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	HCA INC	45,085.00	12,203,607.80
	HCA INC	812,000.00	816,159.45
	HILTON WORLDWIDE HOLDINGS INC	40,497.00	7,374,098.73
	HOME DEPOT INC	605,000.00	678,354.83
	HONO MORTGAGE TRUST	1,000,000.00	947,440.40
	HOST HOTELS & RESORTS LP	948,000.00	929,901.15
	HUBBELL INC	20,004.00	6,579,915.72
	HUNTINGTON BANCSHARES	501,000.00	429,261.29
	IBM CORP	53,688.00	8,780,672.40
	IMPERIAL BRANDS FIN PLC	573,000.00	588,773.61
	INDEPENDENCE PLAZA TRUST	562,000,000.00	562.00
	INTL FLAVOR & FRAGRANCES	65,020.00	5,264,669.40
	INVITATION HOMES OP	939,000.00	864,599.42
	ISHARES J.P. MORGAN USD EMERGING MARKETS BOND ETF	120,711.00	10,750,521.66
	JACK IN THE BOX FUNDING LLC	1,011,400.00	961,052.51
	JACK IN THE BOX FUNDING LLC	965,000.00	888,025.81
	JBS USA/FOOD/FINANCE	398,000.00	296,377.90
	JBS USA/FOOD/FINANCE	1,240,000.00	1,141,885.00
	JERSEY MIKE'S FUNDING LLC	375,165.00	355,332.28
	JM SMUCKER CO	608,000.00	704,462.43
	JOHN DEERE CAPITAL CORP	859,000.00	770,841.50
	JOHNSON & JOHNSON	93,696.00	14,685,911.04
	JONES LANG LASALLE INC	31,755.00	5,997,566.85
	JP MORGAN CHASE COMMERCIAL MOR	885,000.00	814,721.88
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	475,137.55
	JP MORGAN MORTGAGE TRUST	624,834.36	557,884.11
	JP MORGAN MORTGAGE TRUST	1,085,087.42	931,655.73
	JPMORGAN CHASE & CO	902,000.00	855,554.39
	JPMORGAN CHASE & CO	876,000.00	771,021.79
	KILROY REALTY LP	449,000.00	382,019.16
	KROGER CO	301,000.00	283,040.49
	LOWE'S COS INC	881,000.00	877,126.15
	MADISON PARK FUNDING LTD	1,150,000.00	1,145,995.70
	MARKEL GROUP INC	6,339.00	9,000,746.10
	MARS INC	850,000.00	747,007.78
	MARVELL TECHNOLOGY INC	1,048,000.00	917,301.33
	MASTERCARD INC	1,147,000.00	969,126.72
	MATTEL INC	654,000.00	585,908.86
	MC BRAZIL DWNSTRM	594,887.94	466,243.42
	MEDTRONIC PLC	133,584.00	11,004,649.92
	META PLATFORMS INC	72,764.00	25,755,545.44
	MICROCHIP TECHNOLOGY INC	1,064,000.00	1,030,868.20
	MICRON TECHNOLOGY INC	544,000.00	457,615.61
	MICRON TECHNOLOGY INC	194,000.00	209,878.28
	MICROSOFT CORP	140,613.00	52,876,112.52
	MICROSOFT CORP	1,629,000.00	1,117,771.40

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	MIDWEST CONNECTOR CAPIT	1,090,000.00	1,050,485.48
	MILL CITY MORTGAGE TRUST	573,776.79	486,237.21
	MILL CITY MORTGAGE TRUST	1,397,426.10	1,279,890.97
	MONSTER BEVERAGE CORP	182,961.00	10,540,383.21
	MORGAN STANLEY	663,000.00	646,372.29
	MORGAN STANLEY	998,000.00	969,311.41
	MORGAN STANLEY CAPITAL I TRUST	1,100,000.00	1,042,455.92
	MPLX LP	763,000.00	681,419.86
	NEIGHBORLY ISSUER LLC	828,750.00	719,468.54
	NETFLIX INC	12,929.00	6,294,871.52
	NEW YORK LIFE GLOBAL FDG	779,000.00	769,363.36
	NEXTERA ENERGY CAPITAL	1,055,000.00	954,472.00
	NGPL PIPECO LLC	745,000.00	828,608.72
	NORFOLK SOUTHERN CORP	743,000.00	717,993.12
	NORTHERN TRUST CORP	764,000.00	821,864.71
	NORTHWESTERN MUTUAL LIFE	1,087,708.00	873,999.93
	OCCIDENTAL PETROLEUM COR	587,000.00	683,855.00
	OHIO POWER COMPANY	1,040,000.00	707,561.14
	ORACLE CORP	111,072.00	11,710,320.96
	ORACLE CORP	247,000.00	231,268.04
	ORACLE CORP	365,000.00	292,181.11
	PACIFIC GAS & ELECTRIC	909,000.00	629,774.98
	PACIFICORP	739,000.00	756,843.90
	PALMER SQUARE CLO LTD	1,500,000.00	1,499,268.00
	PARAMOUNT GLOBAL	359,000.00	321,225.12
	PAYPAL HOLDINGS INC	65,367.00	4,014,187.47
	PETROLEOS MEXICANOS	663,000.00	508,621.38
	PHILIP MORRIS INTL INC	107,686.00	10,131,098.88
	PHILIP MORRIS INTL INC	1,188,000.00	1,219,866.59
	PLANET FITNESS MASTER ISSUER L	982,500.00	910,588.86
	PNC CAPITAL TRUST C	1,226,000.00	1,140,466.86
	REPUBLIC OF CHILE	750,000.00	502,656.64
	REPUBLIC OF COLOMBIA	663,000.00	526,209.17
	REPUBLIC OF ECUADOR	725,000.00	335,173.95
	REPUBLIC OF GHANA	680,000.00	293,900.08
	ROCKFORD TOWER CLO LTD	1,500,000.00	1,491,228.00
	ROPER TECHNOLOGIES INC	547,000.00	501,770.50
	ROYAL BANK OF CANADA	1,000,000.00	1,020,967.13
	RTX CORP	96,838.00	8,147,949.32
	SABRA HEALTH CARE LP	671,000.00	659,219.94
	SALESFORCE INC	50,655.00	13,329,356.70
	SBA TOWER TRUST	593,000.00	609,889.77
	SCHLUMBERGER NV	83,496.00	4,345,131.84
	SEQUOIA MORTGAGE TRUST	139,334.10	124,125.57
	SEQUOIA MORTGAGE TRUST	870,664.39	820,512.38
	SEQUOIA MORTGAGE TRUST	789,946.54	744,444.04
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	740,661.65

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	SHERWIN-WILLIAMS CO	846,000.00	777,249.84
	SOUTHWEST AIRLINES CO	162,613.00	4,696,263.44
	SS&C TECHNOLOGIES HOLDINGS INC	105,250.00	6,431,827.50
	STANLEY BLACK & DECKER I	46,252.00	4,537,321.20
	STARBUCKS CORP	64,894.00	6,230,472.94
	STARBUCKS CORP	484,000.00	362,767.68
	STORE CAPITAL CORP	552,000.00	510,446.78
	STORE CAPITAL CORP	196,000.00	154,103.27
	STORE CAPITAL CORP	363,000.00	275,434.47
	T-MOBILE USA INC	943,000.00	895,003.05
	T-MOBILE USA INC	566,000.00	601,473.39
	TAL ADVANTAGE VII LLC	319,493.75	290,064.86
	TEXAS INSTRUMENTS INC	59,302.00	10,108,618.92
	TEXTAINER MARINE CONTAINERS LI	1,220,000.00	1,047,424.53
	THERMO FISHER SCIENTIFIC	762,000.00	808,243.91
	TOLL BROS FINANCE CORP	1,021,000.00	957,660.57
	TOWD POINT MORTGAGE TRUST	1,400,000.00	1,309,614.04
	TOWD POINT MORTGAGE TRUST	1,140,000.00	929,760.17
	TOYOTA MOTOR CORP	1,208,000.00	1,250,777.62
	TRUIST FIN CORP	1,368,000.00	1,285,325.48
	UNITED MEXICAN STATES	728,000.00	493,107.41
	UNITEDHEALTH GROUP INC	32,291.00	17,000,242.77
	UNITEDHEALTH GROUP INC	871,000.00	742,502.62
	US BANCORP	669,000.00	635,258.04
	US TREASURY N/B	5,355,000.00	3,739,505.26
	US TREASURY N/B	1,600,000.00	1,232,500.00
	US TREASURY N/B	7,799,000.00	7,731,063.38
	US TREASURY N/B	10,935,000.00	10,665,896.43
	US TREASURY N/B	6,834,000.00	6,310,771.88
	US TREASURY N/B	21,405,000.00	20,797,967.47
	US TREASURY N/B	12,045,000.00	12,094,403.29
	US TREASURY N/B	4,659,000.00	4,480,647.66
	US TREASURY N/B	10,914,000.00	10,807,844.32
	US TREASURY N/B	5,680,000.00	5,684,437.50
	US TREASURY N/B	3,600,000.00	3,787,312.50
	US TREASURY N/B	23,030,000.00	23,273,794.20
	US TREASURY N/B	15,980,000.00	16,368,264.14
	VERIZON COMMUNICATIONS	877,000.00	582,458.83
	VIATRIS INC	950,000.00	803,826.19
	VISA INC	53,602.00	13,955,280.70
	VISA INC	630,000.00	618,252.31
	WALT DISNEY COMPANY/THE	42,324.00	3,821,433.96
	WARNERMEDIA HOLDINGS INC	954,000.00	823,165.35
	WASTE MANAGEMENT INC	1,188,000.00	1,213,989.42
	WEC ENERGY GROUP INC	1,457,000.00	1,303,291.16
	WEIR GROUP PLC (THE)	1,533,000.00	1,425,737.98
	WELLS FARGO COMMERCIAL MORTGAG	770,000.00	693,821.59

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	WELLS FARGO COMMERCIAL MORTGAG	2,220,000.00	1,989,003.01
	WELLS FARGO MORTGAGE BACKED SE	1,179,307.29	1,025,152.96
	WESTROCK MWV LLC	520,000.00	599,573.83
	WORKDAY INC	32,460.00	8,960,907.60
TOTAL TS Balanced		939,714,747.85	868,092,823.34