

TS Balanced

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Balanced			
	7-ELEVEN INC	967,000.00	734,152.08
	AB BSL CLO 2 LTD	1,000,000.00	984,159.00
	AB BSL CLO 3 LTD	1,500,000.00	1,475,310.00
	ABBVIE INC	774,000.00	632,066.37
	AERCAP IRELAND CAP LTD/A	1,217,000.00	1,090,358.35
	AGATE BAY MORTGAGE LOAN TRUST	86,951.78	80,661.81
	AGATE BAY MORTGAGE LOAN TRUST	276,666.75	260,317.35
	AGATE BAY MORTGAGE LOAN TRUST	385,695.30	348,022.24
	AIR CANADA 2015-1A PTT	74,700.03	69,056.61
	AIRBNB INC	42,643.00	5,851,046.03
	AKER BP ASA	690,000.00	667,055.20
	ALCON FINANCE CORP	679,000.00	480,729.87
	ALIBABA GROUP HOLDING LTD	35,184.00	3,051,860.16
	ALPHABET INC	214,937.00	28,339,443.45
	AMAZON.COM INC	181,305.00	23,047,491.60
	AMCOR FLEXIBLES NORTH AM	792,000.00	639,545.97
	AMERICAN EXPRESS CO	1,181,000.00	1,151,567.18
	AMERICAN TOWER CORP	1,219,000.00	1,191,707.03
	AMGEN INC	876,000.00	861,652.22
	ANHEUSER-BUSCH CO/INBEV	664,000.00	585,052.90
	APPLE INC	217,560.00	37,248,447.60
	APPLE INC	580,000.00	518,029.26
	ARES CAPITAL CORP	820,000.00	768,175.28
	ASHTED CAPITAL INC	884,000.00	803,834.26
	AT&T INC	433,000.00	370,959.53
	BANK	825,000.00	749,072.12
	BANK	1,150,000.00	924,199.23
	BANK	26,280,406.44	985,460.05
	BANK	905,000.00	729,946.76
	BANK OF AMERICA CORP	226,643.00	6,205,485.34
	BANK OF AMERICA CORP	753,000.00	693,564.60
	BANK OF AMERICA CORP	479,000.00	376,776.47
	BANK OF MONTREAL	828,000.00	723,400.77
	BANK OF NEW YORK MELLON CORP/THE	790,000.00	776,630.02
	BANK OF NOVA SCOTIA/THE	1,290,000.00	920,619.85
	BARCLAYS COMMERCIAL MORTGAGE S	870,000.00	672,484.77
	BARCLAYS COMMERCIAL MORTGAGE S	2,520,000.00	1,998,839.30
	BARCLAYS COMMERCIAL MORTGAGE S	670,000.00	539,865.23
	BARCLAYS PLC	1,092,000.00	822,034.29
	BAT CAPITAL CORP	1,037,000.00	948,833.41
	BECTON DICKINSON & CO	700,000.00	590,852.35
	BERKSHIRE HATHAWAY FIN	520,000.00	425,656.11
	BERKSHIRE HATHAWAY INC	71,331.00	24,987,249.30
	BIOMARIN PHARMACEUTICAL INC	108,095.00	9,564,245.60
	BOEING CO/THE	39,393.00	7,550,850.24
	BOEING CO/THE	469,000.00	427,476.83

TS Balanced

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	BPR TRUST	900,000.00	888,851.25
	BRASKEM NETHERLANDS	600,000.00	489,057.78
	BRASKEM NETHERLANDS	531,000.00	382,578.92
	BRISTOL-MYERS SQUIBB CO	115,178.00	6,684,931.12
	BRITISH TELECOMMUNICATIO	1,084,000.00	935,912.52
	BROADCOM INC	1,309,000.00	1,160,528.15
	BRUNSWICK CORP/DE	765,000.00	622,581.59
	BURLINGTN NORTH SANTA FE	887,000.00	879,981.82
	BX TRUST	1,500,000.00	1,247,479.95
	BX TRUST	1,500,000.00	1,219,550.55
	CARRIER GLOBAL CORP	603,000.00	406,503.98
	CELANESE US HOLDINGS LLC	833,000.00	821,491.41
	CENCORA INC	65,880.00	11,856,423.60
	CENOVUS ENERGY INC	224,000.00	200,583.48
	CF HIPPOLYTA ISSUER LLC	337,294.50	306,405.81
	CHARLES SCHWAB CORP/THE	54,730.00	3,004,677.00
	CHARTER COMM OPT LLC/CAP	577,000.00	503,788.94
	CHENIERE ENERGY INC	1,136,000.00	1,047,802.89
	CITIGROUP COMMERCIAL MORTGAGE	755,000.00	621,978.66
	CITIGROUP INC	699,000.00	645,381.44
	CITIGROUP INC	576,000.00	551,125.18
	CITIZENS BANK NA/RI	790,000.00	721,596.86
	CLI FUNDING LLC	1,113,875.00	967,002.56
	CMS ENERGY CORP	1,251,000.00	1,067,177.93
	COMCAST CORP	196,354.00	8,706,336.36
	COMCAST CORP	692,000.00	518,358.20
	COMM MORTGAGE TRUST	1,220,000.00	1,089,253.82
	COMMONSPIRIT HEALTH	734,000.00	547,090.64
	COMMONWEALTH OF BAHAMAS	674,000.00	554,523.57
	CONTINENTAL RESOURCES	620,000.00	582,542.71
	COOPERATIEVE RABOBANK UA	856,000.00	760,264.14
	CORESTATES CAPTL III	1,255,000.00	1,197,225.07
	CREDIT SUISSE COMMERCIAL MORTG	169,501.01	160,664.72
	CREDIT SUISSE MORTGAGE TRUST	289,145.85	266,624.54
	CREDIT SUISSE MORTGAGE TRUST	287,807.52	264,079.66
	CROWN CASTLE INC	856,000.00	785,886.33
	CVS HEALTH CORP	686,000.00	580,408.84
	DCP MIDSTREAM OPERATING	656,000.00	665,931.18
	DEEPHAVEN RESIDENTIAL MORTGAGE	982,582.81	900,255.24
	DH EUROPE FINANCE II	847,000.00	635,509.58
	DREYFUS GOVERNMENT CASH MANAGE	23,076,905.45	23,076,905.45
	DRIVEN BRANDS FUNDING LLC	835,625.00	787,022.54
	DUKE ENERGY PROGRESS LLC	502,000.00	384,523.34
	DUPONT DE NEMOURS INC	107,398.00	8,010,816.82
	EDISON INTERNATIONAL	504,000.00	464,302.09
	ELARA HGV TIMESHARE ISSUER	254,458.45	236,635.09
	ELECTRICITE DE FRANCE SA	823,000.00	669,308.84

TS Balanced

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	ELEVANCE HEALTH INC	768,000.00	715,039.03
	ELI LILLY & CO	668,000.00	612,740.51
	EXXON MOBIL CORP	110,577.00	13,001,643.66
	FANNIE MAE	1,500,000.00	1,105,168.35
	FANNIE MAE	2,150,000.00	1,487,063.84
	FANNIE MAE	231,998.19	219,282.89
	FANNIE MAE	275,665.81	235,935.30
	FANNIE MAE	250,976.29	249,857.78
	FANNIE MAE	222,508.96	221,515.55
	FANNIE MAE	46,251.73	45,680.61
	FANNIE MAE	471,996.37	414,417.24
	FANNIE MAE	1,735,478.11	1,326,408.74
	FANNIE MAE	1,897,513.49	1,526,495.71
	FANNIE MAE	475,037.93	413,619.14
	FANNIE MAE	1,795,078.26	1,374,447.19
	FANNIE MAE	555,092.33	462,703.80
	FANNIE MAE	377,886.79	334,366.00
	FANNIE MAE	539,794.09	432,283.91
	FANNIE MAE	1,487,900.97	1,281,637.31
	FANNIE MAE	1,873,782.72	1,497,277.28
	FANNIE MAE	1,833,313.28	1,462,212.59
	FANNIE MAE	616,344.56	528,064.54
	FANNIE MAE	90,302.50	88,329.77
	FEDEX CORP	17,118.00	4,534,900.56
	FEDEX CORP	595,000.00	513,920.40
	FIRSTENERGY TRANSMISSION	1,041,000.00	910,846.59
	FREDDIE MAC	1,236.54	1,213.92
	FREDDIE MAC	117,093.33	107,188.95
	FREDDIE MAC	1,420,970.27	1,181,186.23
	FREDDIE MAC	725,820.42	686,992.37
	FREDDIE MAC	624,299.17	571,494.93
	FREDDIE MAC	1,262,398.68	1,155,614.21
	FREDDIE MAC	515,000.00	342,330.85
	FREDDIE MAC	1,650,000.00	1,134,424.67
	FREMF MORTGAGE TRUST	1,370,000.00	1,182,782.24
	GENERAL MOTORS FINL CO	550,000.00	533,483.01
	GENERAL MOTORS FINL CO	1,461,000.00	1,133,795.38
	GOLDMAN SACHS GROUP INC	35,137.00	11,369,279.09
	GOLDMAN SACHS GROUP INC	674,000.00	621,237.59
	GOLDMAN SACHS GROUP INC	796,000.00	621,838.67
	GOVERNMENT NATIONAL MORTGAGE A	413,697.60	392,701.94
	GOVERNMENT NATIONAL MORTGAGE A	186,650.69	180,304.70
	GOVERNMENT NATIONAL MORTGAGE A	3,583,085.19	43,314.48
	GS MORTGAGE SECURITIES TRUST	700,000.00	561,741.04
	GS MORTGAGE SECURITIES TRUST	1,205,000.00	967,678.87
	GS MORTGAGE-BACKED SECURITIES	1,209,696.03	1,017,827.35
	HCA HEALTHCARE INC	45,085.00	11,090,008.30

TS Balanced

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	HCA INC	812,000.00	796,946.16
	HILTON WORLDWIDE HOLDINGS INC	40,497.00	6,081,839.46
	HOME DEPOT INC/THE	605,000.00	618,534.10
	HONO MORTGAGE TRUST	1,000,000.00	940,911.90
	HOST HOTELS & RESORTS LP	948,000.00	909,156.89
	HUBBELL INC	27,788.00	8,709,037.08
	HUNTINGTON BANCSHARES INC/OH	1,175,000.00	928,158.60
	IMPERIAL BRANDS FIN PLC	573,000.00	571,532.28
	INDEPENDENCE PLAZA TRUST	562,000,000.00	562.00
	INTERNATIONAL BUSINESS MACHINES CORP	53,688.00	7,532,426.40
	INTERNATIONAL FLAVORS & FRAGRANCES INC	65,020.00	4,432,413.40
	INVITATION HOMES OP	939,000.00	808,074.76
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	133,451.00	11,012,376.52
	JACK IN THE BOX FUNDING LLC	1,014,000.00	941,420.92
	JACK IN THE BOX FUNDING LLC	970,000.00	867,821.17
	JBS USA/FOOD/FINANCE	398,000.00	264,547.89
	JBS USA/FOOD/FINANCE	1,240,000.00	1,095,316.80
	JERSEY MIKE'S FUNDING LLC	375,165.00	344,263.03
	JOHN DEERE CAPITAL CORP	859,000.00	729,996.55
	JOHNSON & JOHNSON	93,696.00	14,593,152.00
	JONES LANG LASALLE INC	31,755.00	4,483,170.90
	JP MORGAN CHASE COMMERCIAL MOR	885,000.00	794,845.58
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	479,484.85
	JP MORGAN MORTGAGE TRUST	637,147.17	538,123.16
	JP MORGAN MORTGAGE TRUST	1,092,246.82	886,483.03
	JPMORGAN CHASE & CO	902,000.00	818,283.42
	JPMORGAN CHASE & CO	876,000.00	719,895.02
	KILROY REALTY LP	449,000.00	352,828.82
	KILROY REALTY LP	413,000.00	279,055.65
	KROGER CO/THE	301,000.00	253,926.18
	LOWE'S COS INC	881,000.00	822,240.70
	MADISON PARK FUNDING LTD	1,150,000.00	1,138,777.15
	MARKEL GROUP INC	6,339.00	9,334,114.11
	MARS INC	850,000.00	674,537.95
	MARVELL TECHNOLOGY INC	1,048,000.00	848,131.00
	MASTERCARD INC	1,147,000.00	900,368.61
	MC BRAZIL DWNSTRM	600,042.24	460,166.39
	MEDTRONIC PLC	123,668.00	9,690,624.48
	META PLATFORMS INC	72,764.00	21,844,480.44
	MICROCHIP TECHNOLOGY INC	1,064,000.00	1,015,678.00
	MICRON TECHNOLOGY INC	544,000.00	415,523.41
	MICRON TECHNOLOGY INC	194,000.00	196,963.99
	MICROSOFT CORP	140,613.00	44,398,554.75
	MICROSOFT CORP	446,000.00	389,452.01
	MICROSOFT CORP	1,003,000.00	611,280.98
	MIDWEST CONNECTOR CAPIT	1,090,000.00	996,407.03

TS Balanced

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	MILL CITY MORTGAGE TRUST	573,776.79	466,923.20
	MILL CITY MORTGAGE TRUST	1,397,426.10	1,221,555.41
	MONSTER BEVERAGE CORP	192,794.00	10,208,442.30
	MORGAN STANLEY	663,000.00	591,738.63
	MORGAN STANLEY	998,000.00	927,442.72
	MORGAN STANLEY CAPITAL I TRUST	1,100,000.00	1,016,855.62
	MPLX LP	763,000.00	597,162.96
	NEIGHBORLY ISSUER LLC	830,875.00	692,623.22
	NETFLIX INC	16,271.00	6,143,929.60
	NEW YORK LIFE GLOBAL FDG	779,000.00	714,410.27
	NEXTERA ENERGY CAPITAL	1,055,000.00	947,178.37
	NGPL PIPECO LLC	745,000.00	766,531.07
	NORFOLK SOUTHERN CORP	743,000.00	643,274.88
	NORTHERN TRUST CORP	764,000.00	754,620.16
	NORTHWESTERN MUTUAL LIFE	1,087,708.00	770,174.14
	OCCIDENTAL PETROLEUM CORP	393,000.00	426,026.28
	OHIO POWER COMPANY	1,040,000.00	615,874.03
	ORACLE CORP	119,074.00	12,612,318.08
	ORACLE CORP	247,000.00	212,513.79
	ORACLE CORP	365,000.00	263,662.66
	PACIFIC GAS & ELECTRIC	909,000.00	541,082.45
	PACIFICORP	739,000.00	699,305.03
	PALMER SQUARE CLO LTD	1,500,000.00	1,478,934.00
	PARAMOUNT GLOBAL	632,000.00	502,571.66
	PAYPAL HOLDINGS INC	65,367.00	3,821,354.82
	PETROLEOS MEXICANOS	663,000.00	444,123.61
	PHILIP MORRIS INTERNATIONAL INC	104,833.00	9,705,439.14
	PHILIP MORRIS INTERNATIONAL INC	1,188,000.00	1,126,388.43
	PLANET FITNESS MASTER ISSUER L	985,000.00	880,340.80
	PNC CAPITAL TRUST C	1,226,000.00	1,152,613.54
	PRUDENTIAL FINANCIAL INC	387,000.00	333,146.12
	REPUBLIC OF CHILE	750,000.00	428,701.54
	REPUBLIC OF COLOMBIA	663,000.00	477,879.60
	REPUBLIC OF ECUADOR	725,000.00	368,590.51
	REPUBLIC OF GHANA	680,000.00	300,111.20
	ROCKFORD TOWER CLO LTD	1,500,000.00	1,467,615.00
	ROPER TECHNOLOGIES INC	547,000.00	474,201.00
	ROYAL BANK OF CANADA	1,000,000.00	973,282.86
	RTX CORP	96,838.00	6,969,430.86
	SABRA HEALTH CARE LP	671,000.00	642,248.68
	SALESFORCE INC	57,012.00	11,560,893.36
	SBA TOWER TRUST	593,000.00	594,668.05
	SCHLUMBERGER NV	136,219.00	7,941,567.70
	SEQUOIA MORTGAGE TRUST	143,650.48	123,463.82
	SEQUOIA MORTGAGE TRUST	875,544.32	800,114.43
	SEQUOIA MORTGAGE TRUST	794,374.06	725,937.15
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	707,361.52

TS Balanced

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	SHERWIN-WILLIAMS CO/THE	846,000.00	675,964.74
	SOUTHWEST AIRLINES CO	162,613.00	4,401,933.91
	SS&C TECHNOLOGIES HOLDINGS INC	105,250.00	5,529,835.00
	STANLEY BLACK & DECKER INC	46,252.00	3,865,742.16
	STARBUCKS CORP	64,894.00	5,922,875.38
	STARBUCKS CORP	484,000.00	317,760.94
	STORE CAPITAL CORP	552,000.00	472,242.29
	STORE CAPITAL CORP	196,000.00	140,400.44
	STORE CAPITAL CORP	363,000.00	247,927.48
	T-MOBILE USA INC	943,000.00	835,962.84
	T-MOBILE USA INC	566,000.00	521,729.33
	TAL ADVANTAGE VII LLC	332,225.00	291,903.58
	TEXAS INSTRUMENTS INC	59,302.00	9,429,611.02
	TEXTAINER MARINE CONTAINERS LI	1,250,000.00	1,024,063.13
	THERMO FISHER SCIENTIFIC INC	762,000.00	727,638.62
	TOLL BROS FINANCE CORP	1,021,000.00	890,606.76
	TOWD POINT MORTGAGE TRUST	1,400,000.00	1,261,590.54
	TOWD POINT MORTGAGE TRUST	1,140,000.00	868,778.95
	TOYOTA MOTOR CORP	1,208,000.00	1,201,762.62
	TRUIST FINANCIAL CORP	1,368,000.00	1,270,945.46
	TSY INFL IX N/B	5,404,136.90	4,454,507.59
	TSY INFL IX N/B	7,478,517.90	6,914,561.67
	UNITED MEXICAN STATES	728,000.00	426,016.78
	UNITEDHEALTH GROUP INC	32,291.00	16,280,799.29
	UNITEDHEALTH GROUP INC	871,000.00	670,141.15
	US BANCORP	669,000.00	584,173.42
	US TREASURY N/B	5,355,000.00	3,332,232.40
	US TREASURY N/B	1,600,000.00	1,105,062.50
	US TREASURY N/B	5,015,000.00	3,993,389.64
	US TREASURY N/B	8,594,000.00	7,609,046.99
	US TREASURY N/B	7,890,000.00	6,998,368.38
	US TREASURY N/B	7,000,000.00	6,347,578.16
	US TREASURY N/B	6,834,000.00	6,137,786.25
	US TREASURY N/B	1,000.00	865.98
	US TREASURY N/B	3,275,000.00	3,238,412.09
	US TREASURY N/B	3,199,000.00	3,085,785.41
	US TREASURY N/B	21,405,000.00	19,642,432.03
	US TREASURY N/B	12,045,000.00	11,735,876.40
	US TREASURY N/B	18,619,000.00	16,893,833.28
	US TREASURY N/B	10,914,000.00	10,462,944.90
	VERIZON COMMUNICATIONS INC	877,000.00	486,291.12
	VIATRIS INC	950,000.00	742,744.80
	VISA INC	56,869.00	13,080,438.69
	VISA INC	630,000.00	570,117.98
	WALT DISNEY CO/THE	42,324.00	3,430,360.20
	WARNERMEDIA HOLDINGS INC	644,000.00	546,726.74
	WARNERMEDIA HOLDINGS INC	954,000.00	707,572.52

TS Balanced

Effective Date : 09/29/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	WASTE MANAGEMENT INC	1,188,000.00	1,124,679.92
	WEC ENERGY GROUP INC	1,457,000.00	1,304,036.27
	WEIR GROUP PLC/THE	1,533,000.00	1,377,759.74
	WELLS FARGO COMMERCIAL MORTGAG	770,000.00	665,553.97
	WELLS FARGO COMMERCIAL MORTGAG	2,220,000.00	1,876,458.11
	WELLS FARGO MORTGAGE BACKED SE	1,199,273.31	1,009,633.90
	WESTROCK MWV LLC	520,000.00	572,434.97
	WORKDAY INC	33,490.00	7,195,326.50
TOTAL TS Balanced		927,893,115.28	797,694,137.95