

TS Balanced

Effective Date : 03/31/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Balanced			
	7-ELEVEN INC	967,000.00	765,581.18
	AB BSL CLO 2 LTD	1,000,000.00	962,323.00
	AB BSL CLO 3 LTD	1,500,000.00	1,438,050.00
	ABBVIE INC	774,000.00	699,088.64
	ADAMS OUTDOOR ADVERTISING	342,195.45	326,463.60
	AEP TRANSMISSION CO LLC	354,000.00	366,772.80
	AERCAP IRELAND CAP LTD/A	1,217,000.00	1,093,498.46
	AGATE BAY MORTGAGE LOAN TRUST	98,087.81	91,974.59
	AGATE BAY MORTGAGE LOAN TRUST	338,808.03	317,895.10
	AGATE BAY MORTGAGE LOAN TRUST	424,156.31	391,750.47
	AIR CANADA 2015-1A PTT	77,594.44	71,711.94
	AIRBNB INC	43,145.00	5,367,238.00
	ALCON FINANCE CORP	679,000.00	535,322.24
	ALIBABA GROUP HOLDING LTD	35,598.00	3,637,403.64
	ALLSTATE CORP/THE	918,000.00	893,928.43
	ALPHABET INC	221,712.00	23,058,048.00
	AMAZON.COM INC	188,220.00	19,441,243.80
	AMCOR FLEXIBLES NORTH AM	792,000.00	663,906.29
	AMERISOURCEBERGEN CORP	66,655.00	10,672,132.05
	AMGEN INC	876,000.00	893,691.85
	ANHEUSER-BUSCH CO/INBEV	915,000.00	892,682.88
	APPLE INC	220,570.00	36,371,993.00
	APPLE INC	580,000.00	583,068.86
	ARES CAPITAL CORP	820,000.00	748,602.78
	ASHTED CAPITAL INC	884,000.00	820,632.47
	AT&T INC	184,897.00	3,559,267.25
	AT&T INC	433,000.00	406,187.41
	BANK	825,000.00	772,541.96
	BANK	1,150,000.00	967,803.20
	BANK	26,371,578.97	1,076,988.91
	BANK	905,000.00	758,955.17
	BANK OF AMERICA CORP	226,643.00	6,481,989.80
	BANK OF AMERICA CORP	753,000.00	711,353.48
	BANK OF AMERICA CORP	479,000.00	399,472.97
	BANK OF MONTREAL	828,000.00	747,005.55
	BANK OF NEW YORK MELLON CORP/THE	790,000.00	843,034.29
	BANK OF NOVA SCOTIA/THE	1,290,000.00	944,844.41
	BARCLAYS COMMERCIAL MORTGAGE S	870,000.00	703,052.39
	BARCLAYS COMMERCIAL MORTGAGE S	2,520,000.00	2,089,656.83
	BARCLAYS COMMERCIAL MORTGAGE S	670,000.00	565,868.13
	BARCLAYS PLC	1,092,000.00	875,002.50
	BAT CAPITAL CORP	1,316,000.00	1,222,616.30
	BECTON DICKINSON & CO	700,000.00	650,199.05
	BERKSHIRE HATHAWAY FIN	520,000.00	477,684.57
	BERKSHIRE HATHAWAY INC	72,170.00	22,283,930.90
	BIOMARIN PHARMACEUTICAL INC	103,668.00	10,080,676.32

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	BOARDWALK PIPELINES LP	549,000.00	535,754.14
	BOEING CO/THE	39,856.00	8,466,610.08
	BOEING CO/THE	469,000.00	470,385.16
	BPR TRUST	900,000.00	877,519.26
	BRASKEM NETHERLANDS	600,000.00	509,555.64
	BRASKEM NETHERLANDS	531,000.00	398,640.66
	BRISTOL-MYERS SQUIBB CO	119,771.00	8,301,328.01
	BRITISH TELECOMMUNICATIO	1,084,000.00	976,894.96
	BROADCOM INC	1,309,000.00	1,213,277.54
	BRUNSWICK CORP/DE	815,000.00	708,752.97
	BURLINGTN NORTH SANTA FE	887,000.00	952,827.60
	BX TRUST	1,500,000.00	1,310,664.75
	BX TRUST	1,500,000.00	1,220,455.20
	CANADIAN NATURAL RESOURCES LTD	574,000.00	597,991.01
	CARRIER GLOBAL CORP	603,000.00	454,741.06
	CELANESE US HOLDINGS LLC	833,000.00	840,684.99
	CENOVUS ENERGY INC	595,000.00	561,518.67
	CF HIPPOLYTA ISSUER LLC	338,439.95	307,142.44
	CHARTER COMM OPT LLC/CAP	577,000.00	545,923.68
	CHENIERE ENERGY INC	1,136,000.00	1,078,177.60
	CITIGROUP COMMERCIAL MORTGAGE	755,000.00	645,313.30
	CITIGROUP INC	699,000.00	658,814.77
	CITIZENS BANK NA/RI	790,000.00	718,150.61
	CLI FUNDING LLC	1,200,416.67	1,062,776.65
	CMS ENERGY CORP	1,251,000.00	1,080,838.98
	COMCAST CORP	198,666.00	7,531,428.06
	COMCAST CORP	692,000.00	584,278.24
	COMM MORTGAGE TRUST	1,220,000.00	1,112,394.66
	COMMONSPIRIT HEALTH	734,000.00	599,962.04
	COMMONWEALTH OF BAHAMAS	674,000.00	505,928.03
	CONTINENTAL RESOURCES	620,000.00	595,450.29
	COOPERATIEVE RABOBANK UA	856,000.00	756,585.54
	CORESTATES CAPTL III	1,657,000.00	1,549,790.49
	CREDIT SUISSE COMMERCIAL MORTG	188,138.61	180,367.77
	CREDIT SUISSE MORTGAGE TRUST	310,132.04	289,520.97
	CREDIT SUISSE MORTGAGE TRUST	319,925.78	298,792.54
	CREDIT SUISSE NEW YORK	432,000.00	408,857.76
	CROWN CASTLE INC	856,000.00	811,210.32
	CVS HEALTH CORP	686,000.00	649,737.15
	DEEPHAVEN RESIDENTIAL MORTGAGE	1,050,724.42	992,997.94
	DH EUROPE FINANCE II	847,000.00	705,545.04
	DREYFUS GOVERNMENT CASH MANAGE	20,859,926.12	20,859,926.12
	DRIVEN BRANDS FUNDING LLC	840,000.00	788,534.88
	DUKE ENERGY PROGRESS LLC	502,000.00	432,666.65
	DUPONT DE NEMOURS INC	108,662.00	7,798,671.74
	EDISON INTERNATIONAL	504,000.00	478,166.02
	ELARA HGV TIMESHARE ISSUER	302,324.18	280,242.27

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	ELECTRICITE DE FRANCE SA	823,000.00	731,243.02
	ELEVANCE HEALTH INC	768,000.00	771,445.25
	ELI LILLY & CO	668,000.00	687,115.66
	EXXON MOBIL CORP	111,879.00	12,268,651.14
	FANNIE MAE	1,500,000.00	1,246,956.75
	FANNIE MAE	2,150,000.00	1,674,031.71
	FANNIE MAE	238,360.82	239,468.42
	FANNIE MAE	292,690.35	269,597.46
	FANNIE MAE	40.58	40.95
	FANNIE MAE	272,281.23	280,713.83
	FANNIE MAE	242,491.52	250,047.00
	FANNIE MAE	48,995.24	48,967.83
	FANNIE MAE	507,106.24	477,926.92
	FANNIE MAE	1,809,374.53	1,497,170.01
	FANNIE MAE	1,991,388.96	1,719,672.32
	FANNIE MAE	512,111.45	478,828.47
	FANNIE MAE	1,886,040.63	1,562,555.98
	FANNIE MAE	587,883.81	530,068.52
	FANNIE MAE	402,471.28	373,102.72
	FANNIE MAE	572,306.78	495,886.21
	FANNIE MAE	1,594,659.22	1,437,455.10
	FANNIE MAE	1,971,012.12	1,704,460.76
	FANNIE MAE	1,925,206.65	1,661,076.86
	FANNIE MAE	668,110.35	622,007.75
	FANNIE MAE	96,338.74	98,331.58
	FEDEX CORP	17,319.00	3,957,218.31
	FEDEX CORP	595,000.00	564,938.87
	FIRSTENERGY TRANSMISSION	1,041,000.00	994,468.33
	FORD MOTOR CO	616,000.00	484,287.62
	FORTINET INC	608,000.00	504,896.45
	FOX CORP	43,677.00	1,487,201.85
	FREDDIE MAC	1,321.75	1,350.53
	FREDDIE MAC	126,370.65	123,181.19
	FREDDIE MAC	1,482,910.34	1,333,287.93
	FREDDIE MAC	753,850.56	758,180.91
	FREDDIE MAC	635,066.75	619,038.62
	FREDDIE MAC	1,287,671.10	1,255,169.35
	FREDDIE MAC	515,000.00	383,500.42
	FREDDIE MAC	1,650,000.00	1,257,046.56
	FREMF MORTGAGE TRUST	1,370,000.00	1,221,399.39
	GENERAL MOTORS FINL CO	550,000.00	555,255.20
	GENERAL MOTORS FINL CO	1,461,000.00	1,189,513.46
	GOLDMAN SACHS GROUP INC	38,457.00	12,579,669.27
	GOLDMAN SACHS GROUP INC	674,000.00	637,932.20
	GOLDMAN SACHS GROUP INC	796,000.00	663,380.62
	GOLDMAN SACHS GROUP INC	1,509,000.00	1,429,046.39
	GOVERNMENT NATIONAL MORTGAGE A	437,009.79	442,222.61

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	GOVERNMENT NATIONAL MORTGAGE A	209,058.76	207,101.95
	GOVERNMENT NATIONAL MORTGAGE A	3,827,649.47	48,648.28
	GS MORTGAGE SECURITIES TRUST	700,000.00	600,145.21
	GS MORTGAGE SECURITIES TRUST	1,205,000.00	996,875.65
	GS MORTGAGE-BACKED SECURITIES	1,265,743.88	1,093,967.63
	HCA HEALTHCARE INC	49,084.00	12,942,469.12
	HCA INC	812,000.00	813,974.93
	HILTON WORLDWIDE HOLDINGS INC	40,973.00	5,771,866.51
	HOME DEPOT INC/THE	605,000.00	673,002.79
	HONO MORTGAGE TRUST	1,000,000.00	943,812.70
	HOST HOTELS & RESORTS LP	948,000.00	918,334.24
	HUBBELL INC	33,191.00	8,075,702.21
	HUNTINGTON BANCSHARES INC/OH	1,175,000.00	932,645.25
	IMPERIAL BRANDS FIN PLC	573,000.00	587,010.53
	INDEPENDENCE PLAZA TRUST	562,000,000.00	215,808.00
	INTERNATIONAL BUSINESS MACHINES CORP	54,320.00	7,120,808.80
	INVITATION HOMES OP	939,000.00	841,377.46
	ISHARES JP MORGAN USD EMERGING MARKETS BOND ETF	133,451.00	11,514,152.28
	JACK IN THE BOX FUNDING LLC	1,019,200.00	955,103.53
	JACK IN THE BOX FUNDING LLC	980,000.00	880,284.02
	JBS USA/FOOD/FINANCE	398,000.00	286,225.68
	JBS USA/FOOD/FINANCE	1,240,000.00	1,101,120.00
	JERSEY MIKE'S FUNDING LLC	375,165.00	348,015.43
	JOHN DEERE CAPITAL CORP	859,000.00	763,465.40
	JOHNSON & JOHNSON	94,799.00	14,693,845.00
	JONES LANG LASALLE INC	32,128.00	4,674,302.72
	JP MORGAN CHASE COMMERCIAL MOR	885,000.00	817,659.38
	JP MORGAN CHASE COMMERCIAL MOR	500,000.00	478,115.55
	JP MORGAN MORTGAGE TRUST	655,867.35	556,808.03
	JP MORGAN MORTGAGE TRUST	1,106,285.89	945,910.72
	JPMORGAN CHASE & CO	902,000.00	844,091.41
	JPMORGAN CHASE & CO	876,000.00	756,779.84
	KILROY REALTY LP	268,000.00	166,583.17
	KROGER CO/THE	301,000.00	281,930.61
	LLOYDS BANKING GROUP PLC	882,000.00	806,035.14
	LOWE'S COS INC	881,000.00	870,201.96
	MADISON PARK FUNDING LTD	1,150,000.00	1,108,436.70
	MARKEL CORP	6,787.00	8,669,781.67
	MARS INC	850,000.00	744,714.36
	MARVELL TECHNOLOGY INC	1,048,000.00	874,619.57
	MASTERCARD INC	1,147,000.00	966,894.92
	MC BRAZIL DWNSTRM	600,042.24	469,899.08
	MEDTRONIC PLC	107,366.00	8,655,846.92
	META PLATFORMS INC	78,378.00	16,611,433.32
	MICROCHIP TECHNOLOGY INC	1,064,000.00	1,003,952.97
	MICRON TECHNOLOGY INC	544,000.00	435,346.43

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	MICRON TECHNOLOGY INC	194,000.00	206,107.06
	MICROSOFT CORP	149,979.00	43,238,945.70
	MICROSOFT CORP	446,000.00	423,546.15
	MIDWEST CONNECTOR CAPIT	757,000.00	743,750.46
	MILL CITY MORTGAGE TRUST	573,776.79	486,216.56
	MILL CITY MORTGAGE TRUST	1,397,426.10	1,263,372.55
	MOHAWK INDUSTRIES INC	753,000.00	682,154.71
	MONSTER BEVERAGE CORP	220,780.00	11,924,327.80
	MORGAN STANLEY	663,000.00	624,359.45
	MORGAN STANLEY	998,000.00	962,536.42
	MORGAN STANLEY CAPITAL I TRUST	1,100,000.00	1,038,120.38
	MPLX LP	763,000.00	660,989.30
	MYLAN INC	679,000.00	650,173.82
	NEIGHBORLY ISSUER LLC	835,125.00	708,361.38
	NETFLIX INC	17,629.00	6,090,466.92
	NETFLIX INC	844,000.00	906,245.00
	NEW YORK LIFE GLOBAL FDG	779,000.00	770,248.52
	NEXTERA ENERGY CAPITAL	638,000.00	536,139.94
	NGPL PIPECO LLC	745,000.00	820,213.99
	NORFOLK SOUTHERN CORP	743,000.00	694,210.17
	NORTHERN TRUST CORP	764,000.00	813,703.79
	NORTHWESTERN MUTUAL LIFE	1,087,708.00	867,542.85
	NXP BV/NXP FUNDING LLC	912,000.00	913,979.56
	OHIO POWER COMPANY	1,040,000.00	707,317.01
	ORACLE CORP	133,039.00	12,361,983.88
	ORACLE CORP	247,000.00	225,604.38
	ORACLE CORP	365,000.00	282,721.79
	PACIFIC GAS & ELECTRIC	909,000.00	597,879.88
	PACIFICORP	739,000.00	787,235.03
	PALMER SQUARE CLO LTD	1,500,000.00	1,454,230.50
	PARAMOUNT GLOBAL	632,000.00	542,391.70
	PARKER-HANNIFIN CORP	867,000.00	850,015.64
	PAYPAL HOLDINGS INC	65,367.00	4,963,969.98
	PEPSICO INC	870,000.00	892,275.80
	PETROLEOS MEXICANOS	663,000.00	483,597.70
	PHILIP MORRIS INTERNATIONAL INC	106,067.00	10,315,015.75
	PLANET FITNESS MASTER ISSUER L	990,000.00	886,959.81
	PNC CAPITAL TRUST C	1,269,000.00	1,142,562.39
	PRUDENTIAL FINANCIAL INC	757,000.00	666,985.89
	RAYTHEON TECHNOLOGIES CORP	100,967.00	9,887,698.31
	REPUBLIC OF CHILE	750,000.00	487,143.37
	REPUBLIC OF COLOMBIA	663,000.00	492,146.28
	REPUBLIC OF ECUADOR	725,000.00	337,009.96
	REPUBLIC OF GHANA	680,000.00	235,144.00
	ROCKFORD TOWER CLO LTD	1,500,000.00	1,421,551.50
	ROPER TECHNOLOGIES INC	547,000.00	488,754.94
	SABRA HEALTH CARE LP	671,000.00	628,522.18

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	SALESFORCE INC	62,590.00	12,504,230.20
	SBA TOWER TRUST	794,000.00	837,259.11
	SCHLUMBERGER NV	146,582.00	7,197,176.20
	SEQUOIA MORTGAGE TRUST	147,740.40	132,265.97
	SEQUOIA MORTGAGE TRUST	885,127.30	840,578.13
	SEQUOIA MORTGAGE TRUST	803,068.62	762,649.53
	SG COMMERCIAL MORTGAGE SECURIT	825,000.00	720,553.19
	SHERWIN-WILLIAMS CO/THE	846,000.00	743,818.68
	SOUTHWEST AIRLINES CO	164,527.00	5,353,708.58
	SS&C TECHNOLOGIES HOLDINGS INC	101,750.00	5,745,822.50
	STANLEY BLACK & DECKER INC	36,255.00	2,921,427.90
	STARBUCKS CORP	65,658.00	6,836,967.54
	STARBUCKS CORP	484,000.00	359,059.11
	STORE CAPITAL CORP	294,000.00	260,541.65
	STORE CAPITAL CORP	552,000.00	488,995.97
	T-MOBILE USA INC	943,000.00	884,314.12
	TAL ADVANTAGE VII LLC	357,687.50	318,787.37
	TEXAS INSTRUMENTS INC	60,000.00	11,160,600.00
	TEXTAINER MARINE CONTAINERS LI	1,310,000.00	1,100,603.84
	TOLL BROS FINANCE CORP	1,021,000.00	915,911.64
	TOWD POINT MORTGAGE TRUST	1,400,000.00	1,275,931.16
	TOWD POINT MORTGAGE TRUST	1,140,000.00	946,751.65
	TRUIST FINANCIAL CORP	1,368,000.00	1,244,151.13
	TSY INFL IX N/B	5,394,572.00	5,471,697.55
	UNITED MEXICAN STATES	728,000.00	490,305.72
	UNITEDHEALTH GROUP INC	34,685.00	16,391,784.15
	UNITEDHEALTH GROUP INC	871,000.00	740,130.18
	US BANCORP	858,000.00	808,644.00
	US TREASURY N/B	5,355,000.00	3,870,451.77
	US TREASURY N/B	6,349,000.00	5,407,314.35
	US TREASURY N/B	5,015,000.00	4,619,872.86
	US TREASURY N/B	4,740,000.00	4,861,462.50
	US TREASURY N/B	3,195,000.00	2,938,651.16
	US TREASURY N/B	7,000,000.00	6,377,656.25
	US TREASURY N/B	6,834,000.00	6,211,465.31
	US TREASURY N/B	8,691,000.00	8,170,897.97
	US TREASURY N/B	3,275,000.00	3,277,558.59
	US TREASURY N/B	4,024,000.00	4,224,571.25
	US TREASURY N/B	10,630,000.00	10,638,304.69
	US TREASURY N/B	8,045,000.00	8,182,644.96
	VERIZON COMMUNICATIONS INC	877,000.00	568,350.46
	VISA INC	57,538.00	12,972,517.48
	VISA INC	630,000.00	618,809.06
	WALT DISNEY CO/THE	42,822.00	4,287,766.86
	WARNERMEDIA HOLDINGS INC	644,000.00	574,015.26
	WARNERMEDIA HOLDINGS INC	954,000.00	770,261.78
	WEC ENERGY GROUP INC	1,598,000.00	1,284,252.90

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	WEIR GROUP PLC/THE	1,533,000.00	1,379,923.31
	WELLS FARGO COMMERCIAL MORTGAG	770,000.00	685,212.07
	WELLS FARGO COMMERCIAL MORTGAG	2,220,000.00	1,941,330.50
	WELLS FARGO MORTGAGE BACKED SE	1,254,656.66	1,078,171.64
	WESTROCK MWV LLC	520,000.00	606,371.67
	WORKDAY INC	33,884.00	6,998,401.36
TOTAL TS Balanced		881,648,582.18	755,228,378.01