

TS Impact Bond

Effective Date : 03/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Impact Bond			
	321 HENDERSON RECEIVABLES LLC	1,036,104.85	1,151,684.73
	321 HENDERSON RECEIVABLES LLC	962,588.02	1,043,797.43
	321 HENDERSON RECEIVABLES LLC	1,277,814.32	1,390,500.29
	AFLAC INC	2,444,000.00	2,630,984.82
	AMER AIRLINE 16-3 AA PTT	2,543,645.48	2,562,993.72
	AMERICAN EXPRESS CO	2,600,000.00	2,696,821.24
	AMERICAN TOWER CORP	1,800,000.00	1,911,648.73
	AMERICAN TOWER TRUST I	1,350,000.00	1,365,731.55
	AMERICAN WATER CAPITAL C	2,104,000.00	2,239,446.43
	BURLINGTN NO SF 05-3 TR	26,617.00	26,549.21
	BURLINGTN NO SF 05-4 TR	554,495.96	572,705.94
	BURLINGTN NORTH SANTA FE	2,355,000.00	3,055,317.96
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	1,037,690.30
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,963,808.40
	CALIFORNIA ST MUNI FIN AUTH RE	1,625,000.00	1,520,061.73
	CALIFORNIA WATER SERVICE	1,623,000.00	2,045,004.80
	CANAL BARGE CO	1,173,000.00	1,324,736.21
	CD COMMERCIAL MORTGAGE TRUST	328,478.52	177,194.29
	CF HIPPOLYTA ISSUER LLC	1,000,000.00	996,566.00
	COMMONWEALTH EDISON CO	2,008,000.00	2,670,282.25
	CONTL AIRLINES 2000-2	200,882.11	200,828.37
	CONTL AIRLINES 2007-1	1,224,311.81	1,249,650.66
	CONTL AIRLINES 2012-2 A	658,128.48	679,592.29
	CROWN CASTLE INTL CORP	1,750,000.00	1,957,323.25
	CSX TRANSPORTATION INC	1,559,066.94	1,699,563.89
	CVS PASS-THROUGH TRUST	2,462,160.05	2,872,130.01
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	2,552,310.44
	DELTA AIR LINES 2007-1 B	353,958.84	369,372.58
	DELTA AIR LINES 2019-1AA	2,400,000.00	2,486,012.16
	DOMINION ENERGY SOUTH	2,163,000.00	2,566,152.29
	DREYFUS GOVERNMENT CASH MANAGE	7,721,699.64	7,721,699.64
	DUKE ENERGY PROGRESS LLC	2,080,000.00	2,879,629.31
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	3,223,681.82
	ENTERGY LOUISIANA LLC	2,532,000.00	2,834,555.72
	FANNIE MAE	182,098.43	206,316.44
	FANNIE MAE	1,148,780.59	1,295,137.12
	FANNIE MAE	2,843,690.39	3,079,924.96
	FANNIE MAE	3,359,000.00	3,566,928.65
	FANNIE MAE	2,860,786.15	3,134,676.76
	FANNIE MAE	2,409,964.25	2,530,887.29
	FANNIE MAE	537,315.16	550,055.75
	FANNIE MAE	97,431.89	100,351.50
	FANNIE MAE	961,041.09	1,049,102.99
	FANNIE MAE	3,642,545.00	3,834,575.05
	FANNIE MAE	2,730,877.35	2,849,678.60
	FANNIE MAE	594,098.24	619,237.29

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	FANNIE MAE	4,783,336.70	4,807,948.55
	FANNIE MAE	5,685,592.81	5,862,819.33
	FANNIEMAE-ACES	2,350,000.00	2,480,099.76
	FANNIEMAE-ACES	3,061,421.63	3,318,648.40
	FEDEX 2020-1 CLASS AA	958,664.74	927,766.21
	FEDEX CORP	2,135,000.00	2,320,258.03
	FEDEX CORP 1999 PASS TST	116,360.99	124,184.58
	FHLMC MULTIFAMILY STRUCTURED P	3,239,336.63	3,408,581.28
	FHLMC MULTIFAMILY STRUCTURED P	3,075,000.00	3,456,628.41
	FHLMC MULTIFAMILY STRUCTURED P	3,512,146.00	3,769,643.90
	FHLMC MULTIFAMILY STRUCTURED P	3,570,000.00	3,720,752.18
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	3,207,516.79
	FHLMC MULTIFAMILY STRUCTURED P	3,000,000.00	2,895,034.50
	FHLMC MULTIFAMILY STRUCTURED P	2,500,000.00	2,418,069.25
	FISHERS LANE ASSOC LLC	1,524,806.48	1,666,276.65
	FISHERS LANE ASSOC LLC	545,000.00	647,376.05
	FORD MOTOR CREDIT CO LLC	2,347,000.00	2,456,604.90
	FREDDIE MAC	1,137,826.70	1,283,745.46
	FREDDIE MAC	4,568,475.58	4,560,990.36
	FREMF MORTGAGE TRUST	2,000,000.00	2,038,532.40
	FREMF MORTGAGE TRUST	1,715,000.00	1,860,327.21
	FREMF MORTGAGE TRUST	1,120,000.00	1,215,920.27
	FREMF MORTGAGE TRUST	1,395,037.00	1,436,463.04
	FREMF MORTGAGE TRUST	3,000,000.00	3,112,359.00
	FREMF MORTGAGE TRUST	1,475,000.00	1,560,270.78
	FREMF MORTGAGE TRUST	1,578,000.00	1,585,650.93
	FRESB MULTIFAMILY MORTGAGE PAS	1,091,803.43	1,090,890.46
	FRESB MULTIFAMILY MORTGAGE PAS	1,184,364.42	1,226,572.44
	FRESB MULTIFAMILY MORTGAGE PAS	832,472.00	832,362.86
	FRESB MULTIFAMILY MORTGAGE PAS	2,390,850.81	2,477,290.35
	GATX CORP	2,823,000.00	3,001,028.03
	GEORGIA POWER CO	1,642,000.00	1,906,355.76
	GLOBE LIFE INC	1,398,000.00	1,452,961.00
	GLOBE LIFE INC	691,000.00	793,910.60
	GOVERNMENT NATIONAL MORTGAGE A	1,578,291.38	1,607,577.52
	GOVERNMENT NATIONAL MORTGAGE A	1,440,003.69	1,448,921.20
	GOVERNMENT NATIONAL MORTGAGE A	2,355,319.79	2,431,226.33
	GOVERNMENT NATIONAL MORTGAGE A	326,236.14	331,057.23
	GOVERNMENT NATIONAL MORTGAGE A	540,866.65	545,467.96
	GOVERNMENT NATIONAL MORTGAGE A	1,667,992.14	1,731,726.62
	GOVERNMENT NATIONAL MORTGAGE A	1,491,442.44	1,539,118.78
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,536,461.27
	GOVERNMENT NATIONAL MORTGAGE A	3,512,000.00	3,612,641.28
	GOVERNMENT NATIONAL MORTGAGE A	1,654,003.54	1,708,335.08
	GOVERNMENT NATIONAL MORTGAGE A	4,245,720.06	4,117,181.31
	GOVERNMENT NATIONAL MORTGAGE A	2,494,474.32	2,409,413.00
	GOVERNMENT NATIONAL MORTGAGE A	3,990,404.21	3,926,946.41

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	HCA INC	2,605,000.00	2,973,118.31
	HELIOS LEASING I LLC	2,489,395.44	2,538,487.56
	INDIANAPOLIS IN LOCAL PUBLIC I	1,200,000.00	1,651,450.92
	JCP&L TRANSITION FUNDING LLC	171,325.99	172,419.10
	JOHN DEERE CAPITAL CORP	2,000,000.00	2,129,075.70
	KANSAS CITY SOUTHERN	1,180,000.00	1,230,303.40
	KANSAS CITY SOUTHERN	1,475,000.00	1,576,816.48
	KEY BANK NA	1,000,000.00	1,027,170.00
	KEY BANK NA	1,950,000.00	1,961,758.50
	KROGER CO	1,265,000.00	1,719,760.96
	KROGER CO	1,000,000.00	1,158,447.14
	LAM RESEARCH CORP	1,900,000.00	1,840,053.71
	LOGISTICS 1 MI TN VA SR	2,333,828.00	2,333,828.00
	LOS ANGELES CA UNIF SCH DIST	2,700,000.00	3,813,807.51
	LOUISIANA ST HSG CORP SF MTGE	1,090,568.38	1,127,255.10
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	2,016,587.28
	MATSON NAVIGATION CO	979,000.00	1,118,272.06
	MINNESOTA ST HSG FIN AGY HOME0	4,000,000.00	3,919,960.00
	NATIONAL RURAL UTIL COOP	2,386,000.00	2,541,523.23
	NATIONWIDE MUTUAL INSURA	708,000.00	1,154,810.90
	NEVADA ST HSG DIV SF MTGE REVE	3,107,723.62	3,086,668.48
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,850,000.00
	NORFOLK SOUTHERN CORP	1,941,000.00	2,014,546.70
	NORTHWESTERN MUTUAL GLBL	1,000,000.00	999,221.54
	NORTHWESTERN MUTUAL LIFE	1,280,000.00	1,285,808.97
	OHIO ST HSG FIN AGY RSDL MTGER	1,105,000.00	1,130,227.15
	PACIFICORP	2,926,000.00	3,205,475.11
	PETROLEOS MEXICANOS	1,650,000.00	1,696,778.51
	PNC BANK NA	2,000,000.00	2,035,097.04
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,825,660.76
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,461,807.47
	PROGRESSIVE CORP/THE	1,500,000.00	1,741,648.44
	PULTEGROUP INC	990,000.00	1,392,860.70
	RELIANCE INDUSTRIES LTD	2,503,684.19	2,580,430.05
	RELIANCE STAND LIFE II	2,040,000.00	2,133,808.62
	ROYAL CARIBBEAN CRUISES LTD	1,300,000.00	1,339,000.00
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	2,351,256.58
	SBA TOWER TRUST	1,855,000.00	1,858,253.30
	SMALL BUS ADMIN	2,344,514.33	2,484,126.17
	SMALL BUS ADMIN	2,468,548.65	2,640,254.72
	SMALL BUS ADMIN	2,926,193.11	3,086,548.20
	SMALL BUS ADMIN	3,779,779.30	3,658,666.48
	SMALL BUS ADMIN	16,322.16	16,746.23
	SMALL BUS ADMIN	9,825.77	10,096.58
	SMALL BUS ADMIN	40,052.85	41,629.35
	SMALL BUS ADMIN	87,690.23	92,269.20
	SMALL BUS ADMIN	77,565.95	82,371.41

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	SMALL BUS ADMIN	132,243.76	142,566.03
	SMALL BUS ADMIN	163,185.43	174,898.98
	SMALL BUS ADMIN	287,359.75	307,037.14
	SMALL BUS ADMIN	234,340.73	250,618.72
	SMALL BUS ADMIN	430,392.21	463,585.52
	SMALL BUS ADMIN	212,768.10	229,646.76
	SMALL BUS ADMIN	633,763.20	677,765.51
	SMALL BUS ADMIN	287,414.90	313,805.51
	SMALL BUS ADMIN	336,215.91	375,354.23
	SMALL BUS ADMIN	637,280.51	686,169.48
	SMALL BUS ADMIN	377,164.93	407,975.08
	SMALL BUS ADMIN	460,453.52	502,403.05
	SMALL BUS ADMIN	228,436.85	248,046.44
	SMALL BUS ADMIN	783,961.87	829,225.95
	SMALL BUS ADMIN	1,400,819.78	1,501,766.08
	SMALL BUS ADMIN	2,577,311.54	2,721,118.31
	SMALL BUS ADMIN	184,858.29	185,896.38
	SMALL BUS ADMIN	4,612,312.92	4,661,840.40
	SMALL BUS ADMIN	4,333,331.59	4,426,336.15
	SMALL BUS ADMIN	2,423,867.11	2,523,103.14
	SMALL BUS ADMIN	2,494,041.23	2,598,371.21
	SMALL BUS ADMIN	3,801,417.32	3,959,820.86
	SMALL BUS ADMIN	3,774,916.74	3,937,546.95
	SMALL BUS ADMIN	1,982,275.80	2,065,174.18
	SMALL BUS ADMIN	2,670,230.92	2,755,307.41
	SMALL BUS ADMIN	4,051,748.11	4,166,253.35
	SMALL BUS ADMIN	5,098,188.46	5,164,268.12
	SMALL BUS ADMIN	5,186,179.64	5,439,270.91
	SMALL BUS ADMIN	4,002,985.54	4,273,727.87
	SMALL BUS ADMIN	4,769,218.61	5,000,701.22
	SMALL BUS ADMIN	2,603,547.37	2,705,693.65
	SMALL BUS ADMIN	3,378,873.88	3,571,090.58
	SMALL BUS ADMIN	2,200,857.87	2,400,854.01
	SMALL BUSINESS ADMINISTRATION	2,116,243.37	2,217,880.83
	SMALL BUSINESS ADMINISTRATION	2,727,471.54	2,828,266.07
	SPECTRA ENERGY PARTNERS	592,000.00	633,571.88
	STRIP PRINC	10,429,000.00	6,092,198.70
	STRIP PRINC	5,379,000.00	2,952,062.55
	STRIP PRINC	4,862,000.00	2,471,737.34
	SW AIRLINES 07-1 TRUST	534,336.92	559,026.12
	TAGUA LEASING LLC	888,106.22	904,470.05
	TENN VALLEY AUTHORITY	2,482,000.00	3,183,675.40
	TESLA AUTO LEASE TRUST	1,750,000.00	1,749,665.05
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,888,930.39
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	3,219,476.04
	TOTE MARITIME ALASKA LLC	705,000.00	828,522.27
	TOTE SHIPHOLDINGS INC	2,579,000.00	2,756,314.32

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	UNION PACIFIC CORP	1,960,000.00	2,194,765.25
	UNION PACIFIC RR 2014-1	1,071,363.43	1,159,196.27
	UNITED RENTALS NORTH AM	1,600,000.00	1,685,392.00
	UNP RR CO 2003 PASS TRST	150,519.48	155,229.55
	UNP RR CO 2006 PASS TRST	510,342.91	600,613.92
	UNUM GROUP	792,000.00	1,002,835.14
	US TREASURY N/B	2,240,000.00	1,979,600.00
	USB CAPITAL IX	2,000,000.00	1,920,000.00
	VERIZON COMMUNICATIONS	195,000.00	240,012.92
	VERIZON COMMUNICATIONS	2,084,000.00	1,832,972.95
	VERIZON COMMUNICATIONS	755,000.00	758,917.51
	VESSEL MANAGEMENT SERVIC	1,095,000.00	1,282,870.93
	VIRGINIA ST HSG DEV AUTH CMWLT	641,401.26	655,855.69
	VIRGINIA ST HSG DEV AUTH CMWLT	1,808,934.01	1,869,786.55
	WASHINGTON ST	1,515,000.00	2,050,491.29
	WASTE MANAGEMENT INC	1,631,000.00	1,691,021.18
TOTAL TS Impact Bond		387,015,532.34	402,501,575.53