

TS Impact Bond

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Impact Bond			
	321 HENDERSON RECEIVABLES LLC	935,037.39	976,814.95
	321 HENDERSON RECEIVABLES LLC	1,161,549.94	1,187,975.90
	321 HENDERSON RECEIVABLES LLC	1,572,038.45	1,615,187.13
	AFLAC INC	2,444,000.00	2,466,594.66
	AMER AIRLINE 16-3 AA PTT	2,388,815.73	2,222,566.58
	AMERICAN TOWER CORP	1,800,000.00	1,756,218.96
	AMERICAN TOWER TRUST I	1,350,000.00	1,341,980.46
	AMERICAN WATER CAPITAL C	2,148,000.00	2,131,873.85
	AT&T INC	1,000,000.00	1,064,104.27
	AVISTA CORP	2,250,000.00	2,332,640.72
	BURLINGTN NO SF 05-3 TR	6,664.80	6,685.62
	BURLINGTN NO SF 05-4 TR	497,820.30	503,167.54
	BURLINGTN NORTH SANTA FE	2,355,000.00	2,806,915.13
	CALIFORNIA ST HLTH FACS FING A	875,000.00	895,881.26
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	942,028.80
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,750,309.20
	CALIFORNIA ST MUNI FIN AUTH RE	1,600,000.00	1,360,843.04
	CALIFORNIA WATER SERVICE	1,623,000.00	2,009,199.16
	CANAL BARGE CO	1,089,000.00	1,160,308.78
	CD COMMERCIAL MORTGAGE TRUST	21,752.97	20,156.93
	CF HIPPOLYTA ISSUER LLC	2,258,871.54	2,101,047.57
	COMM MORTGAGE TRUST	2,300,000.00	2,165,930.24
	COMMONWEALTH EDISON CO	2,008,000.00	2,465,134.85
	CONTL AIRLINES 2007-1	354,485.21	354,988.40
	CONTL AIRLINES 2012-2 A	608,407.86	607,013.39
	CROWN CASTLE INTL CORP	2,000,000.00	2,056,415.76
	CSX CORP	1,000,000.00	1,250,563.41
	CSX TRANSPORTATION INC	1,453,228.87	1,494,649.53
	CVS PASS-THROUGH TR 2013	745,412.38	778,799.16
	CVS PASS-THROUGH TRUST	2,199,962.39	2,358,225.86
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	2,335,923.87
	DELTA AIR LINES 2019-1AA	3,150,000.00	3,154,077.99
	DOLP TRUST	2,440,000.00	2,298,884.80
	DOMINION ENERGY SOUTH	2,163,000.00	2,296,158.09
	DREYFUS GOVERNMENT CASH MANAGE	10,394,482.82	10,394,482.82
	DUKE ENERGY FL PROJ FIN	1,750,000.00	1,707,596.36
	DUKE ENERGY PROGRESS LLC	2,080,000.00	2,672,419.46
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	3,022,201.29
	ENTERGY LOUISIANA LLC	2,532,000.00	2,625,808.65
	ESSENTIAL UTILITIES INC	3,000,000.00	3,128,427.60
	EXP-IMP IMB	656,774.34	648,748.94
	FANNIE MAE	613,762.61	647,593.98
	FANNIE MAE	4,000,000.00	4,214,501.92
	FANNIE MAE	2,802,728.80	2,890,003.25
	FANNIE MAE	3,359,000.00	3,353,966.87
	FANNIE MAE	3,000,000.00	3,023,924.64

TS Impact Bond

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FANNIE MAE	1,608,027.25	1,590,596.11
	FANNIE MAE	466,596.91	452,847.52
	FANNIE MAE	632,105.58	658,563.98
	FANNIE MAE	3,742,545.00	3,677,534.37
	FANNIE MAE	3,544,675.73	3,391,021.55
	FANNIE MAE	1,777,357.40	1,746,069.87
	FANNIE MAE	572,122.10	568,141.99
	FANNIE MAE	1,836,108.06	1,842,643.25
	FANNIE MAE	4,659,587.02	4,510,382.76
	FANNIEMAE-ACES	2,449,599.20	2,462,267.79
	FEDEX 2020-1 CLASS AA	2,239,691.26	2,041,510.39
	FHLMC MULTIFAMILY STRUCTURED P	2,881,488.20	2,892,527.18
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	3,424,963.47
	FHLMC MULTIFAMILY STRUCTURED P	3,512,146.00	3,522,751.63
	FHLMC MULTIFAMILY STRUCTURED P	3,760,000.00	3,627,842.39
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	2,938,450.68
	FHLMC MULTIFAMILY STRUCTURED P	3,000,000.00	2,757,190.80
	FHLMC MULTIFAMILY STRUCTURED P	2,712,000.00	2,437,914.43
	FHLMC MULTIFAMILY STRUCTURED P	1,650,000.00	1,542,655.95
	FISHERS LANE ASSOC LLC	1,386,730.56	1,409,514.78
	FISHERS LANE ASSOC LLC	545,000.00	619,471.31
	FORD MOTOR CREDIT CO LLC	2,347,000.00	2,373,403.75
	FREDDIE MAC	898,437.68	949,520.43
	FREDDIE MAC	1,470,781.74	1,475,970.11
	FREMF MORTGAGE TRUST	1,765,000.00	1,789,493.61
	FREMF MORTGAGE TRUST	2,000,000.00	2,008,141.20
	FREMF MORTGAGE TRUST	1,955,000.00	1,950,045.44
	FREMF MORTGAGE TRUST	3,350,000.00	3,366,361.07
	FREMF MORTGAGE TRUST	2,600,000.00	2,625,319.32
	FREMF MORTGAGE TRUST	890,000.00	900,306.56
	FREMF MORTGAGE TRUST	2,000,000.00	2,003,199.40
	FREMF MORTGAGE TRUST	750,000.00	756,004.05
	FRESB MULTIFAMILY MORTGAGE PAS	900,545.14	898,967.57
	FRESB MULTIFAMILY MORTGAGE PAS	894,880.23	873,200.32
	FRESB MULTIFAMILY MORTGAGE PAS	227,407.25	226,914.46
	FRESB MULTIFAMILY MORTGAGE PAS	1,891,296.50	1,867,862.20
	GATX CORP	2,823,000.00	2,805,940.64
	GEORGIA POWER CO	1,642,000.00	1,732,933.17
	GLOBE LIFE INC	1,398,000.00	1,412,153.37
	GLOBE LIFE INC	1,191,000.00	1,240,195.91
	GOVERNMENT NATIONAL MORTGAGE A	2,457,461.22	2,540,700.35
	GOVERNMENT NATIONAL MORTGAGE A	231,805.71	231,700.54
	GOVERNMENT NATIONAL MORTGAGE A	1,178,439.12	1,174,681.67
	GOVERNMENT NATIONAL MORTGAGE A	1,027,235.00	1,026,536.17
	GOVERNMENT NATIONAL MORTGAGE A	177,701.01	177,298.71
	GOVERNMENT NATIONAL MORTGAGE A	438,711.89	431,840.96
	GOVERNMENT NATIONAL MORTGAGE A	1,236,079.63	1,214,574.44

TS Impact Bond

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	GOVERNMENT NATIONAL MORTGAGE A	1,048,205.25	1,023,793.70
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,404,921.78
	GOVERNMENT NATIONAL MORTGAGE A	2,685,693.86	2,602,175.76
	GOVERNMENT NATIONAL MORTGAGE A	1,152,440.98	1,109,161.64
	GOVERNMENT NATIONAL MORTGAGE A	1,389,205.74	1,366,973.74
	GOVERNMENT NATIONAL MORTGAGE A	3,984,962.28	3,634,153.70
	GOVERNMENT NATIONAL MORTGAGE A	5,217,664.67	5,010,075.19
	GOVERNMENT NATIONAL MORTGAGE A	2,366,990.07	2,149,855.89
	GOVERNMENT NATIONAL MORTGAGE A	3,822,963.68	3,512,434.66
	HCA INC	3,405,000.00	3,588,750.04
	HELIOS LEASING I LLC	1,794,910.83	1,780,343.51
	INDIANAPOLIS IN LOCAL PUBLIC I	1,200,000.00	1,495,527.36
	INT DEVELOPMENT FIN CORP	2,325,000.00	2,121,887.84
	KANSAS CITY SOUTHERN	1,180,000.00	1,183,589.91
	KANSAS CITY SOUTHERN	1,625,000.00	1,618,352.17
	KENTUCKY UTILITIES CO	2,085,000.00	2,340,245.07
	KROGER CO/THE	1,265,000.00	1,605,634.99
	KROGER CO/THE	1,000,000.00	1,064,819.38
	LAM RESEARCH CORP	1,900,000.00	1,722,077.46
	LOGISTICS 1 MI TN VA SR	2,333,828.00	1,948,877.07
	LOS ANGELES CA DEPT OF WTR & P	2,010,000.00	2,507,319.23
	LOS ANGELES CA UNIF SCH DIST	2,700,000.00	3,428,461.35
	LOUISIANA ST HSG CORP SF MTGE	771,679.73	757,021.06
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	1,965,735.68
	MATSON NAVIGATION CO	848,000.00	900,582.56
	MINNESOTA ST HSG FIN AGY HOMEO	3,613,965.78	3,350,932.32
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	2,371,021.62
	NATIONAL RURAL UTIL COOP	2,386,000.00	2,418,518.51
	NATIONWIDE MUTUAL INSURA	708,000.00	1,078,017.83
	NATIONWIDE MUTUAL INSURA	1,000,000.00	994,394.68
	NEVADA ST HSG DIV SF MTGE REVE	2,274,424.64	2,161,902.94
	NEW YORK LIFE GLOBAL FDG	1,300,000.00	1,250,643.52
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,670,000.00
	NORFOLK SOUTHERN CORP	1,941,000.00	1,950,377.18
	NORTHWESTERN MUTUAL GLBL	1,000,000.00	958,042.44
	NORTHWESTERN MUTUAL LIFE	2,350,000.00	2,126,866.23
	OHIO ST HSG FIN AGY RSDL MTGER	875,000.00	871,155.08
	PACIFIC LIFE GF II	2,175,000.00	2,026,007.35
	PACIFICORP	2,926,000.00	2,993,116.85
	PETROLEOS MEXICANOS	1,100,000.00	1,098,800.41
	PNC BANK NA	2,000,000.00	1,921,746.18
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,678,948.60
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,325,226.00
	PROGRESSIVE CORP/THE	1,500,000.00	1,598,662.38
	PROTECTIVE LIFE GLOBAL	2,000,000.00	1,872,826.78
	PULTEGROUP INC	1,535,000.00	1,983,231.37
	RELIANCE INDUSTRIES LTD	2,002,947.34	1,967,278.01

TS Impact Bond

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	RELIANCE STAND LIFE II	2,610,000.00	2,519,660.44
	REPUBLIC SERVICES INC	2,250,000.00	2,069,509.93
	ROYAL CARIBBEAN CRUISES LTD	1,300,000.00	1,313,286.00
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	2,170,719.95
	SBA TOWER TRUST	1,500,000.00	1,476,615.15
	SBA TOWER TRUST	805,000.00	757,467.89
	SCE RECOVERY FUNDING LLC	2,750,000.00	2,646,713.22
	SLG OFFICE TRUST	2,125,000.00	1,977,294.65
	SMALL BUSINESS ADMINISTRATION	1,972,734.60	2,000,417.98
	SMALL BUSINESS ADMINISTRATION	2,114,799.91	2,165,240.85
	SMALL BUSINESS ADMINISTRATION	2,719,546.78	2,753,674.92
	SMALL BUSINESS ADMINISTRATION	3,743,346.72	3,345,443.19
	SMALL BUSINESS ADMINISTRATION	4,121,949.05	3,837,012.31
	SMALL BUSINESS ADMINISTRATION	5,300,000.00	5,011,888.29
	SMALL BUSINESS ADMINISTRATION	3,864.22	3,896.21
	SMALL BUSINESS ADMINISTRATION	4,460.68	4,499.42
	SMALL BUSINESS ADMINISTRATION	3,500,000.00	3,442,065.90
	SMALL BUSINESS ADMINISTRATION	24,676.51	24,924.99
	SMALL BUSINESS ADMINISTRATION	62,973.68	63,806.85
	SMALL BUSINESS ADMINISTRATION	44,396.89	45,020.04
	SMALL BUSINESS ADMINISTRATION	94,194.91	97,579.63
	SMALL BUSINESS ADMINISTRATION	108,867.95	110,827.08
	SMALL BUSINESS ADMINISTRATION	201,361.13	203,705.48
	SMALL BUSINESS ADMINISTRATION	161,855.29	165,458.93
	SMALL BUSINESS ADMINISTRATION	271,146.77	278,379.66
	SMALL BUSINESS ADMINISTRATION	532,513.74	549,744.98
	SMALL BUSINESS ADMINISTRATION	510,173.95	530,280.47
	SMALL BUSINESS ADMINISTRATION	188,532.72	194,531.55
	SMALL BUSINESS ADMINISTRATION	278,906.61	293,519.78
	SMALL BUSINESS ADMINISTRATION	459,750.23	468,610.67
	SMALL BUSINESS ADMINISTRATION	269,646.86	272,728.55
	SMALL BUSINESS ADMINISTRATION	329,325.02	336,120.31
	SMALL BUSINESS ADMINISTRATION	231,814.75	237,372.72
	SMALL BUSINESS ADMINISTRATION	629,140.58	638,784.30
	SMALL BUSINESS ADMINISTRATION	1,068,484.72	1,076,214.14
	SMALL BUSINESS ADMINISTRATION	1,844,593.59	1,823,333.54
	SMALL BUSINESS ADMINISTRATION	58,000.17	58,012.45
	SMALL BUSINESS ADMINISTRATION	4,226,149.53	4,063,573.78
	SMALL BUSINESS ADMINISTRATION	3,513,384.99	3,392,146.15
	SMALL BUSINESS ADMINISTRATION	1,752,461.07	1,741,290.53
	SMALL BUSINESS ADMINISTRATION	1,917,757.39	1,884,889.14
	SMALL BUSINESS ADMINISTRATION	3,474,950.23	3,427,009.82
	SMALL BUSINESS ADMINISTRATION	2,910,629.59	2,857,969.02
	SMALL BUSINESS ADMINISTRATION	1,694,680.89	1,682,403.10
	SMALL BUSINESS ADMINISTRATION	2,389,079.11	2,371,024.84
	SMALL BUSINESS ADMINISTRATION	3,019,602.33	2,933,736.31
	SMALL BUSINESS ADMINISTRATION	4,023,250.99	3,903,349.26

TS Impact Bond

Effective Date : 03/31/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	SMALL BUSINESS ADMINISTRATION	4,162,076.80	4,148,088.48
	SMALL BUSINESS ADMINISTRATION	3,468,222.04	3,437,135.33
	SMALL BUSINESS ADMINISTRATION	4,202,034.53	4,161,343.71
	SMALL BUSINESS ADMINISTRATION	2,129,451.18	2,115,005.62
	SMALL BUSINESS ADMINISTRATION	5,028,835.60	5,007,218.14
	SMALL BUSINESS ADMINISTRATION	4,917,115.83	4,990,727.02
	SMALL BUSINESS ADMINISTRATION	1,954,398.54	2,032,677.87
	SMALL BUSINESS ADMINISTRATION	3,378,830.80	3,496,694.55
	SMALL BUSINESS ADMINISTRATION	1,702,985.92	1,666,499.96
	SMALL BUSINESS ADMINISTRATION	2,185,908.52	2,148,495.38
	SMALL BUSINESS ADMINISTRATION	3,998,412.18	3,745,115.57
	SMITHSONIAN INSTITUTION	2,570,000.00	2,294,480.07
	STRIP PRINC	10,429,000.00	5,944,580.27
	STRIP PRINC	5,379,000.00	2,930,254.79
	STRIP PRINC	4,862,000.00	2,564,045.66
	SW AIRLINES 07-1 TRUST	184,477.58	185,666.26
	TEACHERS INSUR & ANNUITY	1,218,000.00	1,343,926.62
	TENN VALLEY AUTHORITY	2,482,000.00	2,870,760.38
	TESLA AUTO LEASE TRUST	1,268,452.52	1,254,185.60
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,746,256.26
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	2,941,066.92
	TOTE MARITIME ALASKA LLC	628,000.00	688,434.21
	TOTE SHIPHOLDINGS INC	2,450,000.00	2,500,543.48
	TRAVIS CNTY TX HSG FIN CORP MF	1,281,000.00	1,146,583.13
	UNION PACIFIC CORP	1,960,000.00	1,827,288.40
	UNION PACIFIC RR 2014-1	1,267,109.16	1,265,610.04
	UNITED AIR 2016-2 AA PTT	618,224.91	586,659.89
	UNITED RENTALS NORTH AM	1,600,000.00	1,625,272.00
	UNP RR CO 2003 PASS TRST	53,821.78	54,909.69
	UNP RR CO 2006 PASS TRST	559,813.04	616,462.18
	UNUM GROUP	844,000.00	984,015.43
	UNUM GROUP	1,100,000.00	1,304,358.75
	US TREASURY N/B	9,970,000.00	8,168,000.37
	US TREASURY N/B	6,840,000.00	5,979,656.25
	USB CAPITAL IX	2,000,000.00	1,661,242.50
	VERIZON COMMUNICATIONS	1,185,000.00	1,356,613.74
	VERIZON COMMUNICATIONS	755,000.00	704,990.97
	VESSEL MANAGEMENT SERVIC	1,064,000.00	1,171,497.08
	VIRGINIA ST HSG DEV AUTH CMWLT	510,305.42	507,161.99
	VIRGINIA ST HSG DEV AUTH CMWLT	1,212,636.50	1,180,973.47
	VIRGINIA ST HSG DEV AUTH CMWLT	2,415,551.27	2,271,253.73
	WASHINGTON ST	1,515,000.00	1,819,205.64
	WASTE MANAGEMENT INC	2,100,000.00	2,086,210.22
TOTAL TS Impact Bond		454,702,909.91	445,030,478.27