

TS Impact Bond

Effective Date : 03/28/2024

All Accounts

| Category | Issuer Name | Shares/Par | Market Value Base |
|-----------------------|--------------------------------|--------------|-------------------|
| TS Impact Bond | | | |
| | 321 HENDERSON RECEIVABLES LLC | 1,858,504.77 | 1,743,708.83 |
| | 321 HENDERSON RECEIVABLES LLC | 932,853.86 | 855,413.18 |
| | 321 HENDERSON RECEIVABLES LLC | 1,478,812.25 | 1,329,041.25 |
| | 321 HENDERSON RECEIVABLES LLC | 1,339,192.30 | 1,237,324.23 |
| | 321 HENDERSON RECEIVABLES LLC | 1,083,907.58 | 945,161.77 |
| | 321 HENDERSON RECEIVABLES LLC | 2,840,104.94 | 2,589,164.34 |
| | AMER AIRLINE 16-3 AA PTT | 3,361,183.24 | 3,062,004.32 |
| | AMERICAN TOWER CORP | 2,500,000.00 | 2,364,348.53 |
| | AMERICAN WATER CAPITAL C | 3,600,000.00 | 3,370,476.35 |
| | AT&T INC | 1,000,000.00 | 1,044,530.62 |
| | AT&T INC | 1,500,000.00 | 1,356,869.51 |
| | ATMOS ENERGY KANSAS | 2,818,787.54 | 2,818,672.48 |
| | AVISTA CORP | 3,250,000.00 | 2,692,133.37 |
| | BANK OF AMERICA CORP | 4,000,000.00 | 4,139,986.72 |
| | BANNER HEALTH | 3,500,000.00 | 2,856,427.39 |
| | BNSF RAILWAY CO 2015-1 P | 659,879.09 | 627,286.74 |
| | BRAZOS SECURITIZATN LLC | 1,500,000.00 | 1,519,222.17 |
| | BURLINGTN NORTH SANTA FE | 2,355,000.00 | 2,521,184.34 |
| | CALIFORNIA ST | 2,675,000.00 | 3,146,426.75 |
| | CALIFORNIA ST HLTH FACS FING A | 875,000.00 | 828,565.76 |
| | CALIFORNIA ST HLTH FACS FING A | 1,000,000.00 | 900,456.10 |
| | CALIFORNIA ST HLTH FACS FING A | 2,000,000.00 | 1,666,823.40 |
| | CALIFORNIA ST MUNI FIN AUTH RE | 1,550,000.00 | 1,122,281.22 |
| | CALIFORNIA WATER SERVICE | 1,623,000.00 | 1,558,756.87 |
| | CANADIAN PACIFIC RAILWAY | 1,625,000.00 | 1,551,359.62 |
| | CANAL BARGE CO | 1,871,000.00 | 1,813,128.08 |
| | CD COMMERCIAL MORTGAGE TRUST | 18,068.67 | 16,427.02 |
| | CF HIPPOLYTA ISSUER LLC | 2,301,456.93 | 2,081,603.58 |
| | CITIGROUP COMMERCIAL MORTGAGE | 2,979,161.00 | 2,536,916.47 |
| | CLECO SECURITIZATION I | 3,270,000.00 | 3,094,047.19 |
| | COMM MORTGAGE TRUST | 2,300,000.00 | 2,064,910.56 |
| | COMMONWEALTH EDISON CO | 2,008,000.00 | 2,131,166.28 |
| | CONTL AIRLINES 2012-2 A | 508,830.27 | 502,575.83 |
| | CROWN CASTLE INC | 3,000,000.00 | 2,876,925.27 |
| | CROWN CASTLE TOWERS LLC | 1,025,000.00 | 977,357.28 |
| | CSX CORP | 1,500,000.00 | 1,638,804.74 |
| | CVS PASS-THROUGH TR 2013 | 1,095,375.35 | 1,002,486.72 |
| | CVS PASS-THROUGH TRUST | 1,789,576.24 | 1,807,641.30 |
| | DALLAS TX AREA RAPID TRANSIT S | 1,770,000.00 | 1,899,406.29 |
| | DELTA AIR LINES 2019-1AA | 5,000,000.00 | 4,996,166.50 |
| | DOLP TRUST | 2,440,000.00 | 2,048,895.82 |
| | DOMINION ENERGY SOUTH | 2,163,000.00 | 1,933,040.78 |
| | DREYFUS GOVERNMENT CASH MANAGE | 8,204,491.76 | 8,204,491.76 |
| | DUKE ENERGY FL PROJ FIN | 1,900,000.00 | 1,640,278.19 |
| | DUKE ENERGY PROGRESS LLC | 2,328,000.00 | 2,520,064.61 |
| | EAST BAY CA MUNI UTILITY DIST | 2,345,000.00 | 2,512,905.05 |

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| | EMPIRE DISTRICT BONDCO | 1,500,000.00 | 1,494,688.35 |
| | ENTERGY LOUISIANA LLC | 2,532,000.00 | 2,498,584.89 |
| | ESSENTIAL UTILITIES INC | 3,000,000.00 | 2,450,054.55 |
| | EXP-IMP IMB | 182,169.50 | 179,573.52 |
| | FANNIE MAE | 424,475.29 | 416,662.15 |
| | FANNIE MAE | 4,000,000.00 | 3,428,459.76 |
| | FANNIE MAE | 2,802,817.20 | 2,594,380.32 |
| | FANNIE MAE | 1,474,947.65 | 1,376,968.68 |
| | FANNIE MAE | 3,000,000.00 | 2,551,786.53 |
| | FANNIE MAE | 1,313,079.50 | 1,155,845.18 |
| | FANNIE MAE | 147,012.49 | 137,909.73 |
| | FANNIE MAE | 466,111.77 | 441,918.57 |
| | FANNIE MAE | 3,860,363.00 | 3,651,525.04 |
| | FANNIE MAE | 3,430,728.81 | 3,210,768.56 |
| | FANNIE MAE | 2,997,195.03 | 3,074,719.31 |
| | FANNIE MAE | 3,089,071.23 | 2,568,545.09 |
| | FANNIE MAE | 1,418,262.48 | 1,235,164.21 |
| | FANNIE MAE | 7,330,324.34 | 6,378,608.10 |
| | FANNIE MAE | 523,743.53 | 521,705.88 |
| | FANNIE MAE | 1,311,628.84 | 1,179,219.38 |
| | FANNIE MAE | 3,725,919.11 | 3,251,947.47 |
| | FANNIE MAE | 5,380,096.15 | 4,823,257.01 |
| | FANNIE MAE | 4,759,514.18 | 4,651,737.41 |
| | FANNIE MAE | 5,840,059.87 | 5,421,605.80 |
| | FANNIE MAE | 5,922,173.78 | 5,644,557.20 |
| | FANNIE MAE | 5,101,677.52 | 5,152,098.93 |
| | FANNIE MAE | 2,531,518.94 | 2,471,841.82 |
| | FANNIEMAE-ACES | 2,287,982.07 | 2,174,070.54 |
| | FEDEX 2020-1 CLASS AA | 1,979,279.61 | 1,633,518.86 |
| | FEDEX CORP | 2,000,000.00 | 1,935,798.60 |
| | FHLMC MULTIFAMILY STRUCTURED P | 950,825.27 | 927,410.44 |
| | FHLMC MULTIFAMILY STRUCTURED P | 3,325,000.00 | 3,017,201.43 |
| | FHLMC MULTIFAMILY STRUCTURED P | 3,060,000.00 | 2,571,773.33 |
| | FHLMC MULTIFAMILY STRUCTURED P | 2,732,000.00 | 2,273,337.63 |
| | FHLMC MULTIFAMILY STRUCTURED P | 1,650,000.00 | 1,382,815.83 |
| | FIFTH THIRD BANCORP | 1,000,000.00 | 1,031,250.55 |
| | FIFTH THIRD BANCORP | 2,000,000.00 | 2,003,730.76 |
| | FISHERS LANE ASSOC LLC | 1,144,068.93 | 1,078,607.45 |
| | FISHERS LANE ASSOC LLC | 710,000.00 | 723,550.56 |
| | FREDDIE MAC | 357,872.76 | 359,184.46 |
| | FREDDIE MAC | 1,109,834.27 | 998,697.90 |
| | FREDDIE MAC | 2,790,012.27 | 2,586,356.64 |
| | FREDDIE MAC | 5,701,897.53 | 5,434,606.49 |
| | FREDDIE MAC | 3,358,000.00 | 3,226,419.83 |
| | FREDDIE MAC | 5,577,774.12 | 5,472,939.91 |
| | FREMF MORTGAGE TRUST | 2,615,000.00 | 2,584,116.07 |
| | FREMF MORTGAGE TRUST | 2,000,000.00 | 1,971,083.80 |

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| | FREMF MORTGAGE TRUST | 2,600,000.00 | 2,530,483.80 |
| | FREMF MORTGAGE TRUST | 1,291,908.24 | 1,286,509.48 |
| | FREMF MORTGAGE TRUST | 2,000,000.00 | 1,958,398.20 |
| | FREMF MORTGAGE TRUST | 500,000.00 | 487,089.85 |
| | FREMF MORTGAGE TRUST | 2,500,000.00 | 2,433,156.50 |
| | FREMF MORTGAGE TRUST | 245,000.00 | 238,797.97 |
| | FREMF MORTGAGE TRUST | 1,225,000.00 | 1,190,046.22 |
| | FREMF MORTGAGE TRUST | 2,450,000.00 | 2,338,768.29 |
| | FREMF MORTGAGE TRUST | 750,000.00 | 714,943.13 |
| | FREMF MORTGAGE TRUST | 1,450,000.00 | 1,391,795.41 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 683,068.31 | 674,176.95 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 401,460.01 | 386,168.36 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 93,106.50 | 92,682.43 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 2,367,162.02 | 2,234,508.39 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 2,648,382.24 | 2,494,320.55 |
| | FRESB MULTIFAMILY MORTGAGE PAS | 1,456,220.04 | 1,373,562.95 |
| | GATX CORP | 2,823,000.00 | 2,754,571.47 |
| | GATX CORP | 1,075,000.00 | 854,298.47 |
| | GEORGIA POWER CO | 1,642,000.00 | 1,512,621.55 |
| | GLOBE LIFE INC | 2,599,000.00 | 2,547,152.78 |
| | GOVERNMENT NATIONAL MORTGAGE A | 6,012,905.60 | 6,012,791.17 |
| | GOVERNMENT NATIONAL MORTGAGE A | 899,464.13 | 884,099.57 |
| | GOVERNMENT NATIONAL MORTGAGE A | 875,886.70 | 874,582.07 |
| | GOVERNMENT NATIONAL MORTGAGE A | 422,315.62 | 412,350.58 |
| | GOVERNMENT NATIONAL MORTGAGE A | 153,804.90 | 147,238.54 |
| | GOVERNMENT NATIONAL MORTGAGE A | 18,214.52 | 16,799.85 |
| | GOVERNMENT NATIONAL MORTGAGE A | 818,672.75 | 755,872.20 |
| | GOVERNMENT NATIONAL MORTGAGE A | 381,404.58 | 355,632.88 |
| | GOVERNMENT NATIONAL MORTGAGE A | 2,540,000.00 | 2,045,832.84 |
| | GOVERNMENT NATIONAL MORTGAGE A | 1,319,428.26 | 1,190,466.42 |
| | GOVERNMENT NATIONAL MORTGAGE A | 827,523.00 | 707,725.23 |
| | GOVERNMENT NATIONAL MORTGAGE A | 848,768.30 | 810,356.36 |
| | GOVERNMENT NATIONAL MORTGAGE A | 3,787,853.30 | 2,640,930.71 |
| | GOVERNMENT NATIONAL MORTGAGE A | 4,812,854.14 | 3,872,261.21 |
| | GOVERNMENT NATIONAL MORTGAGE A | 2,200,222.51 | 1,550,886.68 |
| | GOVERNMENT NATIONAL MORTGAGE A | 3,644,099.49 | 2,721,686.81 |
| | HCA INC | 3,405,000.00 | 3,391,411.67 |
| | IDAHO POWER CO | 3,828,000.00 | 3,800,577.97 |
| | INDIANAPOLIS IN LOCAL PUBLIC I | 2,750,000.00 | 2,895,920.50 |
| | INT DEVELOPMENT FIN CORP | 2,198,222.40 | 1,795,482.97 |
| | J.G. WENTWORTH XLII LLC | 2,494,196.78 | 2,280,057.02 |
| | JPMORGAN CHASE & CO | 5,000,000.00 | 4,224,314.05 |
| | KENTUCKY UTILITIES CO | 3,415,000.00 | 3,271,215.18 |
| | KEY BANK NA | 2,400,000.00 | 2,333,226.38 |
| | KEYCORP | 1,500,000.00 | 1,268,674.65 |
| | KROGER CO | 1,265,000.00 | 1,415,099.26 |
| | KROGER CO | 1,000,000.00 | 986,282.19 |

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| | LOGISTICS 1 MI TN VA SR | 2,503,916.49 | 2,007,481.99 |
| | LOS ANGELES CA DEPT OF WTR & P | 2,270,000.00 | 2,394,118.83 |
| | LOS ANGELES CA UNIF SCH DIST | 3,500,000.00 | 3,861,861.50 |
| | LOUISIANA LOC GOVT ENVRNMNTL F | 4,445,000.00 | 4,311,327.74 |
| | LOUISIANA ST HSG CORP SF MTGE | 535,743.74 | 479,227.28 |
| | MET LIFE GLOB FUNDING I | 1,500,000.00 | 1,361,700.48 |
| | MET LIFE GLOB FUNDING I | 2,000,000.00 | 1,927,613.94 |
| | MINNESOTA ST HSG FIN AGY | 3,311,564.18 | 2,477,075.84 |
| | MKT 2020-525M MORTGAGE TRUST | 2,550,000.00 | 2,089,528.91 |
| | NATIONAL RURAL UTIL COOP | 1,000,000.00 | 1,039,538.54 |
| | NATIONWIDE MUTUAL INSURA | 1,819,000.00 | 2,361,172.41 |
| | NATIONWIDE MUTUAL INSURA | 1,500,000.00 | 1,189,848.77 |
| | NEVADA ST HSG DIV SF MTGE REVE | 1,748,011.05 | 1,579,688.77 |
| | NEXTERA ENERGY CAPITAL | 947,000.00 | 900,669.45 |
| | NORTHWESTERN MUTUAL LIFE | 2,350,000.00 | 1,656,612.01 |
| | OHIO ST HSG FIN AGY RSDL MTGE | 1,433,000.00 | 1,212,030.97 |
| | OKLAHOMA DEVELOPMENT FINANCE A | 3,000,000.00 | 2,984,240.10 |
| | OKLAHOMA DEVELOPMENT FINANCE A | 882,071.82 | 847,303.11 |
| | PACIFIC LIFE GF II | 3,605,000.00 | 3,338,217.27 |
| | PG&E WILDFIRE RECOVERY | 2,080,000.00 | 2,060,913.57 |
| | PIEDMONT HEALTHCARE INC | 3,955,000.00 | 3,205,488.74 |
| | PNC BANK NA | 3,500,000.00 | 3,039,399.02 |
| | PORT AUTH OF NEW YORK & NEW JE | 1,400,000.00 | 1,363,375.30 |
| | PORT AUTH OF NEW YORK & NEW JE | 1,135,000.00 | 1,084,706.11 |
| | PROGRESSIVE CORP | 1,500,000.00 | 1,301,860.56 |
| | PROTECTIVE LIFE CORP | 1,274,000.00 | 1,569,892.51 |
| | PROTECTIVE LIFE GLOBAL | 3,500,000.00 | 3,318,066.05 |
| | PULTEGROUP INC | 1,785,000.00 | 2,072,005.35 |
| | RELIANCE INDUSTRIES LTD | 1,001,473.64 | 962,060.19 |
| | RELIANCE STAND LIFE II | 2,610,000.00 | 2,403,278.73 |
| | RELIANCE STAND LIFE II | 1,075,000.00 | 1,063,938.06 |
| | REPUBLIC SERVICES INC | 2,750,000.00 | 2,379,566.53 |
| | SAN FRANCISCO CA CITY & CNTY P | 1,465,000.00 | 1,713,100.24 |
| | SBA TOWER TRUST | 1,500,000.00 | 1,464,038.55 |
| | SBA TOWER TRUST | 1,700,000.00 | 1,587,186.98 |
| | SBA TOWER TRUST | 2,050,000.00 | 1,855,539.05 |
| | SIERRA PACIFIC POWER CO | 1,110,000.00 | 1,054,929.48 |
| | SLG OFFICE TRUST | 2,185,000.00 | 1,807,540.38 |
| | SMALL BUSINESS ADMINISTRATION | 1,793,994.18 | 1,646,868.00 |
| | SMALL BUSINESS ADMINISTRATION | 1,826,481.52 | 1,648,112.81 |
| | SMALL BUSINESS ADMINISTRATION | 2,260,185.11 | 2,012,572.79 |
| | SMALL BUSINESS ADMINISTRATION | 3,343,324.19 | 2,587,856.63 |
| | SMALL BUSINESS ADMINISTRATION | 4,795,422.87 | 3,837,239.84 |
| | SMALL BUSINESS ADMINISTRATION | 5,125,483.23 | 4,207,649.11 |
| | SMALL BUSINESS ADMINISTRATION | 3,166,822.85 | 2,715,300.10 |
| | SMALL BUSINESS ADMINISTRATION | 3,566.00 | 3,565.42 |
| | SMALL BUSINESS ADMINISTRATION | 2,299,685.14 | 2,085,874.21 |

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| | SMALL BUSINESS ADMINISTRATION | 13,688.58 | 13,608.68 |
| | SMALL BUSINESS ADMINISTRATION | 15,354.59 | 15,193.68 |
| | SMALL BUSINESS ADMINISTRATION | 3,095,137.82 | 2,887,963.22 |
| | SMALL BUSINESS ADMINISTRATION | 3,808,262.87 | 3,515,003.02 |
| | SMALL BUSINESS ADMINISTRATION | 9,209,577.59 | 8,759,935.62 |
| | SMALL BUSINESS ADMINISTRATION | 108,359.25 | 107,361.64 |
| | SMALL BUSINESS ADMINISTRATION | 50,351.07 | 49,836.69 |
| | SMALL BUSINESS ADMINISTRATION | 86,836.52 | 85,938.12 |
| | SMALL BUSINESS ADMINISTRATION | 78,109.62 | 77,237.31 |
| | SMALL BUSINESS ADMINISTRATION | 137,736.05 | 135,410.94 |
| | SMALL BUSINESS ADMINISTRATION | 274,018.27 | 272,890.44 |
| | SMALL BUSINESS ADMINISTRATION | 268,716.06 | 265,496.63 |
| | SMALL BUSINESS ADMINISTRATION | 104,103.84 | 102,244.70 |
| | SMALL BUSINESS ADMINISTRATION | 1,939,301.34 | 1,922,148.03 |
| | SMALL BUSINESS ADMINISTRATION | 4,793,243.85 | 4,806,893.57 |
| | SMALL BUSINESS ADMINISTRATION | 126,771.27 | 128,453.70 |
| | SMALL BUSINESS ADMINISTRATION | 282,950.06 | 277,632.58 |
| | SMALL BUSINESS ADMINISTRATION | 146,607.97 | 143,515.73 |
| | SMALL BUSINESS ADMINISTRATION | 320,049.76 | 313,591.12 |
| | SMALL BUSINESS ADMINISTRATION | 143,277.35 | 141,261.21 |
| | SMALL BUSINESS ADMINISTRATION | 346,754.14 | 335,117.04 |
| | SMALL BUSINESS ADMINISTRATION | 2,456,315.78 | 2,397,746.65 |
| | SMALL BUSINESS ADMINISTRATION | 5,897,107.89 | 5,852,376.56 |
| | SMALL BUSINESS ADMINISTRATION | 3,563,461.79 | 3,585,454.76 |
| | SMALL BUSINESS ADMINISTRATION | 560,312.95 | 544,882.94 |
| | SMALL BUSINESS ADMINISTRATION | 1,144,722.71 | 1,087,189.86 |
| | SMALL BUSINESS ADMINISTRATION | 2,963,671.74 | 2,973,677.10 |
| | SMALL BUSINESS ADMINISTRATION | 6,000,000.00 | 5,996,412.00 |
| | SMALL BUSINESS ADMINISTRATION | 2,888,984.72 | 2,615,568.89 |
| | SMALL BUSINESS ADMINISTRATION | 2,248,864.14 | 2,031,138.56 |
| | SMALL BUSINESS ADMINISTRATION | 1,206,625.69 | 1,128,032.73 |
| | SMALL BUSINESS ADMINISTRATION | 1,570,320.34 | 1,444,535.64 |
| | SMALL BUSINESS ADMINISTRATION | 2,308,539.06 | 2,125,523.39 |
| | SMALL BUSINESS ADMINISTRATION | 2,725,213.24 | 2,507,095.35 |
| | SMALL BUSINESS ADMINISTRATION | 1,419,339.85 | 1,295,517.64 |
| | SMALL BUSINESS ADMINISTRATION | 1,718,987.18 | 1,572,027.70 |
| | SMALL BUSINESS ADMINISTRATION | 2,300,665.74 | 2,023,589.66 |
| | SMALL BUSINESS ADMINISTRATION | 2,697,433.46 | 2,395,529.69 |
| | SMALL BUSINESS ADMINISTRATION | 3,108,164.10 | 2,828,782.42 |
| | SMALL BUSINESS ADMINISTRATION | 3,044,628.96 | 2,758,300.79 |
| | SMALL BUSINESS ADMINISTRATION | 3,402,372.44 | 3,075,772.93 |
| | SMALL BUSINESS ADMINISTRATION | 1,676,126.89 | 1,518,451.29 |
| | SMALL BUSINESS ADMINISTRATION | 3,631,370.16 | 3,292,838.95 |
| | SMALL BUSINESS ADMINISTRATION | 3,701,457.30 | 3,408,018.35 |
| | SMALL BUSINESS ADMINISTRATION | 1,584,250.93 | 1,474,915.12 |
| | SMALL BUSINESS ADMINISTRATION | 3,048,855.26 | 2,854,302.01 |
| | SMALL BUSINESS ADMINISTRATION | 746,837.11 | 713,043.93 |

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| | SMALL BUSINESS ADMINISTRATION | 1,169,375.64 | 1,103,188.04 |
| | SMALL BUSINESS ADMINISTRATION | 3,974,271.42 | 3,331,652.40 |
| | SMALL BUSINESS ADMINISTRATION | 2,441,354.31 | 2,500,441.68 |
| | SMITHSONIAN INSTITUTION | 2,570,000.00 | 1,806,534.11 |
| | SOUTHAVEN CMBD CYCLE GEN | 1,740,441.89 | 1,637,324.08 |
| | STRIP PRINC | 21,540,000.00 | 9,222,509.10 |
| | STRIP PRINC | 19,894,000.00 | 7,791,620.18 |
| | SUNNOVA HESTIA I ISSUER LLC | 488,357.82 | 495,886.15 |
| | TEACHERS INSUR & ANNUITY | 2,802,000.00 | 2,568,289.19 |
| | TESLA AUTO LEASE TRUST | 809,473.18 | 808,284.06 |
| | TESLA AUTO LEASE TRUST | 290,000.00 | 289,003.53 |
| | TESLA AUTO LEASE TRUST | 2,158,869.31 | 2,161,724.41 |
| | TEXAS EASTERN TRANSMISSI | 1,405,000.00 | 1,558,782.11 |
| | TEXAS ST TRANSPRTN COMMISSIONS | 2,640,000.00 | 2,635,830.38 |
| | TOTE SHIPHOLDINGS INC | 2,194,000.00 | 1,915,216.25 |
| | TOTEM OCEAN TRAILER | 526,000.00 | 536,156.10 |
| | TRAVIS CNTY TX HSG FIN CORP MF | 1,281,000.00 | 853,949.70 |
| | TUOLUMNE CA WIND PROJ AUTH REV | 2,540,000.00 | 2,801,641.34 |
| | UNION PACIFIC RR 2014-1 | 1,152,282.20 | 1,108,328.40 |
| | UNITED AIR 2016-2 AA PTT | 553,031.53 | 501,153.30 |
| | UNITED RENTALS NORTH AM | 1,600,000.00 | 1,557,217.60 |
| | UNITED RENTALS NORTH AM | 1,300,000.00 | 1,308,756.80 |
| | UNP RR CO 2006 PASS TRST | 334,057.20 | 338,019.96 |
| | UNUM GROUP | 2,000,000.00 | 2,117,629.04 |
| | UNUM GROUP | 1,100,000.00 | 1,143,531.38 |
| | US BANCORP | 1,405,000.00 | 1,412,768.53 |
| | US TREASURY N/B | 9,300,000.00 | 5,614,148.48 |
| | US TREASURY N/B | 16,639,900.00 | 12,615,124.19 |
| | USB CAPITAL IX | 506,000.00 | 411,817.71 |
| | VERIZON COMMUNICATIONS | 1,185,000.00 | 1,114,974.57 |
| | VERIZON COMMUNICATIONS | 1,200,000.00 | 1,080,386.38 |
| | VESSEL MANAGEMENT SERVIC | 2,764,000.00 | 2,753,732.13 |
| | VIRGINIA ST HSG DEV AUTH | 414,540.56 | 349,559.71 |
| | VIRGINIA ST HSG DEV AUTH | 982,141.35 | 860,300.72 |
| | VIRGINIA ST HSG DEV AUTH | 2,472,507.77 | 1,894,116.75 |
| | WASHINGTON ST | 1,600,000.00 | 1,642,935.20 |
| | WASTE MANAGEMENT INC | 2,225,000.00 | 1,984,315.90 |
| TOTAL TS Impact Bond | | 630,028,954.66 | 559,408,787.77 |