

# TS Impact Bond

Effective Date : 06/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Impact Bond</b>			
	321 HENDERSON RECEIVABLES LLC	1,011,906.51	1,143,962.23
	321 HENDERSON RECEIVABLES LLC	941,975.40	1,042,083.46
	321 HENDERSON RECEIVABLES LLC	1,258,329.45	1,408,445.39
	AFLAC INC	2,444,000.00	2,640,902.35
	AMER AIRLINE 16-3 AA PTT	2,465,570.42	2,506,597.51
	AMERICAN TOWER CORP	1,800,000.00	1,932,061.95
	AMERICAN TOWER TRUST I	1,350,000.00	1,356,475.55
	AMERICAN WATER CAPITAL C	2,104,000.00	2,267,076.94
	BURLINGTN NO SF 05-3 TR	26,617.00	27,199.00
	BURLINGTN NO SF 05-4 TR	342,858.78	358,812.55
	BURLINGTN NORTH SANTA FE	2,355,000.00	3,096,331.34
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	1,063,994.10
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	2,040,829.60
	CALIFORNIA ST MUNI FIN AUTH RE	1,615,000.00	1,593,486.59
	CALIFORNIA WATER SERVICE	1,623,000.00	2,146,420.58
	CANAL BARGE CO	1,131,000.00	1,300,676.21
	CD COMMERCIAL MORTGAGE TRUST	166,957.39	22,751.32
	CF HIPPOLYTA ISSUER LLC	1,000,000.00	1,007,156.10
	COMM MORTGAGE TRUST	2,300,000.00	2,324,840.23
	COMMONWEALTH EDISON CO	2,008,000.00	2,842,380.02
	CONTL AIRLINES 2007-1	846,968.08	866,085.50
	CONTL AIRLINES 2012-2 A	632,919.59	669,363.23
	CROWN CASTLE INTL CORP	1,750,000.00	2,013,914.77
	CSX TRANSPORTATION INC	1,559,066.94	1,677,655.42
	CVS PASS-THROUGH TR 2013	388,731.49	440,925.29
	CVS PASS-THROUGH TRUST	2,398,083.13	2,808,574.55
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	2,687,255.95
	DELTA AIR LINES 2019-1AA	2,400,000.00	2,537,604.96
	DOLP TRUST	2,300,000.00	2,454,698.23
	DOMINION ENERGY SOUTH	2,163,000.00	2,774,666.38
	DREYFUS GOVERNMENT CASH MANAGE	1,579,294.67	1,579,294.67
	DUKE ENERGY PROGRESS LLC	2,080,000.00	3,011,075.41
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	3,402,812.15
	ENTERGY LOUISIANA LLC	2,532,000.00	2,843,973.87
	FANNIE MAE	963,514.68	1,075,541.12
	FANNIE MAE	2,833,861.06	3,173,600.36
	FANNIE MAE	3,359,000.00	3,543,496.57
	FANNIE MAE	2,142,244.86	2,347,027.74
	FANNIE MAE	2,111,486.00	2,221,752.47
	FANNIE MAE	519,804.75	535,109.68
	FANNIE MAE	873,005.97	946,610.00
	FANNIE MAE	3,742,545.00	3,973,103.59
	FANNIE MAE	3,833,540.79	3,971,279.76
	FANNIE MAE	2,457,040.11	2,566,606.70
	FANNIE MAE	588,734.58	614,061.92
	FANNIE MAE	5,690,881.87	5,895,355.03

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	FANNIEMAE-ACES	2,500,000.00	2,680,907.25
	FANNIEMAE-ACES	3,347,254.92	3,642,935.69
	FEDEX 2020-1 CLASS AA	958,664.74	952,157.71
	FEDEX CORP 1999 PASS TST	116,360.99	122,968.26
	FHLMC MULTIFAMILY STRUCTURED P	3,197,026.63	3,374,134.23
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	3,933,552.47
	FHLMC MULTIFAMILY STRUCTURED P	3,512,146.00	3,796,773.47
	FHLMC MULTIFAMILY STRUCTURED P	3,580,000.00	3,825,543.61
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	3,374,735.38
	FHLMC MULTIFAMILY STRUCTURED P	3,000,000.00	2,946,336.30
	FHLMC MULTIFAMILY STRUCTURED P	2,500,000.00	2,499,831.00
	FISHERS LANE ASSOC LLC	1,490,748.25	1,625,124.79
	FISHERS LANE ASSOC LLC	545,000.00	664,252.42
	FORD MOTOR CREDIT CO LLC	2,347,000.00	2,478,432.00
	FREDDIE MAC	1,079,771.14	1,209,266.57
	FREMF MORTGAGE TRUST	2,000,000.00	2,015,504.00
	FREMF MORTGAGE TRUST	1,765,000.00	1,929,783.40
	FREMF MORTGAGE TRUST	1,120,000.00	1,217,944.45
	FREMF MORTGAGE TRUST	1,395,037.00	1,427,859.99
	FREMF MORTGAGE TRUST	3,000,000.00	3,099,647.40
	FREMF MORTGAGE TRUST	1,475,000.00	1,551,616.07
	FREMF MORTGAGE TRUST	850,418.04	850,188.34
	FREMF MORTGAGE TRUST	2,000,000.00	2,191,633.80
	FRESB MULTIFAMILY MORTGAGE PAS	1,085,321.10	1,084,228.40
	FRESB MULTIFAMILY MORTGAGE PAS	1,141,224.06	1,192,453.38
	FRESB MULTIFAMILY MORTGAGE PAS	407,213.86	406,852.66
	FRESB MULTIFAMILY MORTGAGE PAS	2,028,426.83	2,151,128.40
	GATX CORP	2,823,000.00	3,015,799.78
	GEORGIA POWER CO	1,642,000.00	2,029,146.90
	GLOBE LIFE INC	1,398,000.00	1,452,301.73
	GLOBE LIFE INC	691,000.00	809,706.39
	GOVERNMENT NATIONAL MORTGAGE A	959,070.01	966,316.46
	GOVERNMENT NATIONAL MORTGAGE A	1,365,460.35	1,375,283.88
	GOVERNMENT NATIONAL MORTGAGE A	2,075,922.88	2,137,937.55
	GOVERNMENT NATIONAL MORTGAGE A	312,917.93	317,493.10
	GOVERNMENT NATIONAL MORTGAGE A	524,350.72	528,800.94
	GOVERNMENT NATIONAL MORTGAGE A	1,615,110.62	1,674,739.70
	GOVERNMENT NATIONAL MORTGAGE A	1,365,655.39	1,406,949.94
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,612,252.59
	GOVERNMENT NATIONAL MORTGAGE A	3,512,000.00	3,628,614.91
	GOVERNMENT NATIONAL MORTGAGE A	1,424,773.40	1,474,778.53
	GOVERNMENT NATIONAL MORTGAGE A	4,232,763.82	4,155,335.56
	GOVERNMENT NATIONAL MORTGAGE A	2,484,487.64	2,446,040.69
	GOVERNMENT NATIONAL MORTGAGE A	3,961,642.82	3,918,727.14
	HCA INC	2,605,000.00	2,981,296.55
	HELIOS LEASING I LLC	2,317,006.45	2,363,254.08
	INDIANAPOLIS IN LOCAL PUBLIC I	1,200,000.00	1,700,461.56

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	KANSAS CITY SOUTHERN	1,180,000.00	1,223,846.89
	KANSAS CITY SOUTHERN	1,625,000.00	1,757,575.28
	KROGER CO	1,265,000.00	1,746,036.20
	KROGER CO	1,000,000.00	1,179,000.33
	LAM RESEARCH CORP	1,900,000.00	1,910,368.72
	LOGISTICS 1 MI TN VA SR	2,333,828.00	2,333,828.00
	LOS ANGELES CA DEPT OF WTR & P	1,000,000.00	1,369,167.30
	LOS ANGELES CA UNIF SCH DIST	2,700,000.00	3,875,684.49
	LOUISIANA ST HSG CORP SF MTGE	1,001,082.03	1,038,323.48
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	2,020,240.00
	MATSON NAVIGATION CO	979,000.00	1,108,480.92
	MINNESOTA ST HSG FIN AGY HOME0	3,970,908.28	3,956,366.81
	MKT 2020-525M MORTGAGE TRUST	2,500,000.00	2,621,017.25
	NATIONAL RURAL UTIL COOP	2,386,000.00	2,533,447.98
	NATIONWIDE MUTUAL INSURA	708,000.00	1,234,108.44
	NEVADA ST HSG DIV SF MTGE REVE	2,796,700.16	2,816,191.20
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,853,600.00
	NORFOLK SOUTHERN CORP	1,941,000.00	2,010,449.78
	NORTHWESTERN MUTUAL GLBL	1,000,000.00	999,395.07
	NORTHWESTERN MUTUAL LIFE	1,280,000.00	1,404,946.23
	OHIO ST HSG FIN AGY RSDL MTGER	1,050,000.00	1,076,772.59
	PACIFIC LIFE GF II	2,175,000.00	2,179,620.14
	PACIFICORP	2,926,000.00	3,153,865.00
	PETROLEOS MEXICANOS	1,650,000.00	1,691,716.47
	PNC BANK NA	2,000,000.00	2,119,949.68
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,940,278.06
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,541,534.07
	PROGRESSIVE CORP/THE	1,500,000.00	1,868,888.25
	PULTEGROUP INC	1,535,000.00	2,203,492.50
	RELIANCE INDUSTRIES LTD	2,503,684.19	2,575,130.82
	RELIANCE STAND LIFE II	2,040,000.00	2,151,604.75
	ROYAL CARIBBEAN CRUISES LTD	1,300,000.00	1,336,523.50
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	2,454,498.21
	SBA TOWER TRUST	805,000.00	805,324.25
	SLG OFFICE TRUST	1,300,000.00	1,355,760.38
	SMALL BUS ADMIN	2,344,514.33	2,570,235.96
	SMALL BUS ADMIN	2,468,548.65	2,736,396.55
	SMALL BUS ADMIN	2,862,320.05	3,125,311.45
	SMALL BUS ADMIN	3,779,779.30	3,737,105.97
	SMALL BUS ADMIN	16,322.16	16,654.04
	SMALL BUS ADMIN	6,538.61	6,725.00
	SMALL BUS ADMIN	31,693.16	32,955.20
	SMALL BUS ADMIN	76,009.23	79,987.45
	SMALL BUS ADMIN	77,565.95	82,119.31
	SMALL BUS ADMIN	132,243.76	144,398.79
	SMALL BUS ADMIN	144,532.17	155,616.63
	SMALL BUS ADMIN	242,114.42	257,954.17

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	SMALL BUS ADMIN	234,340.73	250,267.96
	SMALL BUS ADMIN	351,892.32	379,296.81
	SMALL BUS ADMIN	176,447.64	189,488.02
	SMALL BUS ADMIN	576,709.04	614,278.87
	SMALL BUS ADMIN	287,414.90	312,031.56
	SMALL BUS ADMIN	294,656.46	330,895.20
	SMALL BUS ADMIN	637,280.51	694,435.14
	SMALL BUS ADMIN	322,309.62	349,803.89
	SMALL BUS ADMIN	410,642.76	450,149.39
	SMALL BUS ADMIN	183,455.58	201,126.88
	SMALL BUS ADMIN	720,314.91	781,156.52
	SMALL BUS ADMIN	1,201,029.00	1,299,089.41
	SMALL BUS ADMIN	2,577,311.54	2,736,752.28
	SMALL BUS ADMIN	123,619.53	124,348.04
	SMALL BUS ADMIN	4,612,312.92	4,770,559.07
	SMALL BUS ADMIN	3,931,970.81	4,067,815.68
	SMALL BUS ADMIN	2,423,867.11	2,591,256.22
	SMALL BUS ADMIN	2,494,041.23	2,651,101.98
	SMALL BUS ADMIN	3,801,417.32	4,044,366.28
	SMALL BUS ADMIN	3,523,734.29	3,732,481.01
	SMALL BUS ADMIN	1,982,275.80	2,106,223.14
	SMALL BUS ADMIN	2,670,230.92	2,845,207.15
	SMALL BUS ADMIN	4,051,748.11	4,247,839.35
	SMALL BUS ADMIN	4,624,453.85	4,848,475.81
	SMALL BUS ADMIN	4,713,078.45	5,073,193.46
	SMALL BUS ADMIN	3,836,416.50	4,112,667.64
	SMALL BUS ADMIN	4,500,423.30	4,829,388.94
	SMALL BUS ADMIN	2,416,659.85	2,592,687.18
	SMALL BUS ADMIN	5,617,981.55	6,060,191.42
	SMALL BUS ADMIN	6,069,500.38	6,628,389.08
	SMALL BUS ADMIN	2,113,528.84	2,361,203.56
	SMALL BUSINESS ADMINISTRATION	2,116,243.37	2,229,082.10
	SMALL BUSINESS ADMINISTRATION	2,727,471.54	2,849,628.44
	SPECTRA ENERGY PARTNERS	592,000.00	637,301.47
	STRIP PRINC	10,429,000.00	6,595,509.74
	STRIP PRINC	5,379,000.00	3,241,121.18
	STRIP PRINC	4,862,000.00	2,747,328.62
	SW AIRLINES 07-1 TRUST	534,336.92	552,036.40
	TAGUA LEASING LLC	830,640.64	846,182.84
	TENN VALLEY AUTHORITY	2,482,000.00	3,268,652.18
	TESLA AUTO LEASE TRUST	1,750,000.00	1,750,841.75
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,949,487.42
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	3,258,130.39
	TOTE MARITIME ALASKA LLC	667,000.00	782,647.71
	TOTE SHIPHOLDINGS INC	2,514,000.00	2,755,321.15
	UNION PACIFIC CORP	1,960,000.00	2,038,666.89
	UNION PACIFIC RR 2014-1	1,024,923.52	1,111,163.56

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	UNITED RENTALS NORTH AM	1,600,000.00	1,698,096.00
	UNP RR CO 2003 PASS TRST	150,519.48	159,428.64
	UNP RR CO 2006 PASS TRST	552,953.43	643,932.71
	UNUM GROUP	844,000.00	1,084,334.87
	US TREASURY N/B	9,970,000.00	8,960,537.50
	US TREASURY N/B	6,840,000.00	6,534,337.50
	USB CAPITAL IX	2,000,000.00	1,967,500.00
	VERIZON COMMUNICATIONS	230,000.00	304,231.10
	VERIZON COMMUNICATIONS	2,084,000.00	1,960,861.71
	VERIZON COMMUNICATIONS	755,000.00	771,172.10
	VESSEL MANAGEMENT SERVIC	1,103,000.00	1,316,253.49
	VIRGINIA ST HSG DEV AUTH CMWLT	629,362.12	644,951.17
	VIRGINIA ST HSG DEV AUTH CMWLT	1,670,028.09	1,732,513.36
	WASHINGTON ST	1,515,000.00	2,106,449.94
	WASTE MANAGEMENT INC	1,717,000.00	1,995,764.22
<b>TOTAL TS Impact Bond</b>		<b>392,270,643.44</b>	<b>415,157,084.41</b>