

TS Impact Bond

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Impact Bond			
	321 HENDERSON RECEIVABLES LLC	1,098,558.84	1,272,654.16
	321 HENDERSON RECEIVABLES LLC	1,015,924.78	1,152,484.27
	321 HENDERSON RECEIVABLES LLC	1,320,902.05	1,521,161.24
	AFLAC INC	2,444,000.00	2,709,899.40
	AMER AIRLINE 16-3 AA PTT	2,620,907.35	2,448,755.67
	AMERICAN EXPRESS CO	2,600,000.00	2,723,756.31
	AMERICAN TOWER CORP	1,800,000.00	1,965,518.71
	AMERICAN TOWER TRUST I	850,000.00	867,460.87
	AMERICAN WATER CAPITAL C	2,104,000.00	2,327,351.38
	BURLINGTN NO SF 04-1 TR	5,403.12	5,454.63
	BURLINGTN NO SF 05-3 TR	81,254.63	82,774.20
	BURLINGTN NO SF 05-4 TR	554,656.79	578,963.68
	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY	1,000,000.00	1,070,350.00
	CALIFORNIA WATER SERVICE	1,623,000.00	2,207,450.90
	CANAL BARGE CO INC	1,214,000.00	1,410,652.06
	CD COMMERCIAL MORTGAGE TRUST	334,947.09	188,336.93
	COMMONWEALTH EDISON CO	2,008,000.00	2,895,871.56
	CONTL AIRLINES 2000-2	221,386.49	219,296.31
	CONTL AIRLINES 2007-1	1,432,847.23	1,405,231.39
	CONTL AIRLINES 2012-2 A	682,602.70	655,204.53
	CROWN CASTLE INTERNATIONAL CORP	1,750,000.00	2,042,688.25
	CSX TRANSPORTATION INC	1,559,066.94	1,728,162.20
	CVS PASS-THROUGH TRUST	2,587,456.41	2,941,730.58
	DALLAS AREA RAPID TRANSIT	1,770,000.00	2,727,570.00
	DELTA AIR LINES 2007-1 B	396,155.81	372,680.81
	DELTA AIR LINES 2019-1AA	2,400,000.00	2,391,873.36
	DOMINION ENERGY SOUTH	2,163,000.00	2,817,867.95
	DREYFUS GOVERNMENT CASH MANAGE	13,870,212.87	13,870,212.87
	DUKE ENERGY PROGRESS LLC	2,080,000.00	3,130,349.64
	EAST BAY CA MUNI UTILITY DIST	1,710,000.00	2,666,898.90
	ENTERGY LOUISIANA LLC	2,382,000.00	2,749,572.59
	FANNIE MAE	186,024.42	219,044.01
	FANNIE MAE	1,210,205.91	1,362,145.45
	FANNIE MAE	1,637,452.15	1,666,712.57
	FANNIE MAE	3,359,000.00	3,610,512.45
	FANNIE MAE	2,886,577.89	3,265,239.64
	FANNIE MAE	3,245,235.05	3,409,095.15
	FANNIE MAE	571,909.23	592,531.81
	FANNIE MAE	99,166.91	103,902.66
	FANNIE MAE	1,220,636.82	1,327,173.48
	FANNIE MAE	2,527,140.80	2,674,445.64
	FANNIE MAE	3,105,399.33	3,252,228.82
	FANNIE MAE	3,245,588.78	3,398,437.54
	FANNIE MAE	604,573.00	635,390.21
	FANNIE MAE	3,625,379.12	3,821,694.45

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	FANNIE MAE	3,095,579.39	3,249,665.04
	FANNIE MAE	3,923,414.87	4,118,706.89
	FANNIEMAE-ACES	3,105,099.89	3,436,137.69
	FEDEX 2020-1 CLASS AA	985,000.00	999,428.58
	FEDEX CORP	2,135,000.00	2,365,511.25
	FEDEX CORP 1999 PASS TST	363,345.94	403,846.11
	FHLMC MULTIFAMILY STRUCTURED P	3,324,009.13	3,535,572.34
	FHLMC MULTIFAMILY STRUCTURED P	2,100,000.00	2,538,296.67
	FHLMC MULTIFAMILY STRUCTURED P	3,447,146.00	3,790,116.34
	FHLMC MULTIFAMILY STRUCTURED P	3,570,000.00	3,900,799.06
	FHLMC MULTIFAMILY STRUCTURED P	2,500,000.00	2,891,902.50
	FHLMC MULTIFAMILY STRUCTURED P	3,000,000.00	2,981,910.90
	FISHERS LANE ASSOCIATES LLC	1,592,038.34	1,779,140.11
	FISHERS LANE ASSOCIATES LLC	545,000.00	701,403.10
	FORD MOTOR CREDIT CO LLC	2,347,000.00	2,382,909.10
	FREDDIE MAC	1,250,495.86	1,429,455.81
	FREMF MORTGAGE TRUST	1,500,000.00	1,551,059.85
	FREMF MORTGAGE TRUST	1,715,000.00	1,896,368.62
	FREMF MORTGAGE TRUST	1,020,037.00	1,061,504.16
	FREMF MORTGAGE TRUST	3,000,000.00	3,129,862.20
	FREMF MORTGAGE TRUST	1,300,000.00	1,375,478.26
	FREMF MORTGAGE TRUST	1,578,000.00	1,603,335.58
	FRESB MULTIFAMILY MORTGAGE PAS	1,313,628.23	1,313,369.71
	FRESB MULTIFAMILY MORTGAGE PAS	1,509,756.76	1,604,565.11
	FRESB MULTIFAMILY MORTGAGE PAS	902,270.61	905,347.44
	FRESB MULTIFAMILY MORTGAGE PAS	2,741,816.56	2,972,267.06
	GATX CORP	2,823,000.00	3,005,954.85
	GEORGIA POWER CO	1,642,000.00	2,021,420.21
	GLOBE LIFE INC	1,398,000.00	1,484,239.47
	GLOBE LIFE INC	691,000.00	825,069.46
	GOVERNMENT NATIONAL MORTGAGE A	2,024,932.67	2,069,665.46
	GOVERNMENT NATIONAL MORTGAGE A	1,553,090.46	1,557,023.35
	GOVERNMENT NATIONAL MORTGAGE A	802,881.94	818,002.05
	GOVERNMENT NATIONAL MORTGAGE A	2,975,000.00	3,127,787.67
	GOVERNMENT NATIONAL MORTGAGE A	777,666.66	795,474.06
	GOVERNMENT NATIONAL MORTGAGE A	695,106.92	698,888.58
	GOVERNMENT NATIONAL MORTGAGE A	1,788,009.29	1,860,872.64
	GOVERNMENT NATIONAL MORTGAGE A	2,591,056.44	2,703,620.74
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,726,974.23
	GOVERNMENT NATIONAL MORTGAGE A	3,512,000.00	3,742,685.37
	GOVERNMENT NATIONAL MORTGAGE A	2,050,376.62	2,161,539.22
	GOVERNMENT NATIONAL MORTGAGE A	4,505,640.10	4,467,111.92
	HCA INC	2,605,000.00	3,007,860.98
	HELIOS LEASING I LLC	2,831,732.35	2,897,264.33
	INDIANAPOLIS LOCAL PUBLIC IMPROVEMENT BOND BANK	1,200,000.00	1,750,824.00
	JCP&L TRANSITION FUNDING LLC	506,901.89	514,363.18

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	JOHN DEERE CAPITAL CORP	2,000,000.00	2,221,643.12
	KANSAS CITY SOUTHERN	1,180,000.00	1,213,518.30
	KANSAS CITY SOUTHERN	1,475,000.00	1,546,675.43
	KEY BANK NA	1,000,000.00	1,037,371.08
	KEY BANK NA	1,950,000.00	1,991,729.45
	KIOWA POWER PARTNERS LLC	102,590.60	103,178.92
	KROGER CO/THE	1,500,000.00	1,625,689.53
	KROGER CO/THE	1,000,000.00	1,227,745.95
	LAM RESEARCH CORP	1,900,000.00	1,971,444.98
	LOS ANGELES UNIFIED SCHOOL DISTRICT/CA	2,040,000.00	3,015,385.20
	LOUISIANA HOUSING CORP	1,245,435.02	1,287,792.27
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	2,021,157.82
	MATSON NAVIGATION CO	1,045,000.00	1,196,933.98
	MISSOURI HOUSING DEVELOPMENT COMMISSION	555,000.00	556,004.55
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2,386,000.00	2,582,399.10
	NATIONWIDE FINANCIAL SER	1,480,000.00	1,512,800.81
	NATIONWIDE MUTUAL INSURANCE CO	708,000.00	1,195,439.52
	NEVADA HOUSING DIVISION	3,488,904.97	3,541,029.21
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,639,500.00
	NORFOLK SOUTHERN CORP	1,941,000.00	2,041,285.78
	OHIO HOUSING FINANCE AGENCY	1,290,000.00	1,339,755.30
	PACIFICORP	2,926,000.00	3,291,769.98
	PETROLEOS MEXICANOS	766,500.00	791,047.03
	PNC BANK NA	1,300,000.00	1,404,023.99
	PNC BANK NA	1,541,000.00	1,548,675.37
	PORT AUTHORITY OF NEW YORK & NEW JERSEY	1,400,000.00	1,887,158.00
	PORT AUTHORITY OF NEW YORK & NEW JERSEY	1,135,000.00	1,515,531.45
	PROGRESSIVE CORP/THE	1,500,000.00	1,942,534.29
	PULTEGROUP INC	990,000.00	1,361,250.00
	RELIANCE INDUSTRIES LTD	2,754,052.62	2,847,960.66
	RELIANCE STAND LIFE II	2,040,000.00	2,130,678.73
	ROYAL CARIBBEAN CRUISES LTD	1,300,000.00	1,161,550.00
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	2,565,932.85
	SBA TOWER TRUST	1,855,000.00	1,877,528.79
	SMALL BUS ADMIN	2,476,476.30	2,709,742.54
	SMALL BUS ADMIN	2,604,199.33	2,924,483.03
	SMALL BUS ADMIN	2,987,133.50	3,243,566.07
	SMALL BUS ADMIN	3,860,000.00	3,868,392.41
	SMALL BUS ADMIN	26,980.31	27,833.31
	SMALL BUS ADMIN	12,107.25	12,495.43
	SMALL BUS ADMIN	46,428.79	48,432.81
	SMALL BUS ADMIN	98,867.85	104,447.22
	SMALL BUS ADMIN	90,919.90	97,009.07
	SMALL BUS ADMIN	154,257.63	167,479.48

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	SMALL BUS ADMIN	190,300.95	205,285.49
	SMALL BUS ADMIN	340,158.20	365,834.70
	SMALL BUS ADMIN	282,326.91	304,036.49
	SMALL BUS ADMIN	491,391.39	533,337.54
	SMALL BUS ADMIN	243,475.71	264,935.78
	SMALL BUS ADMIN	723,218.52	780,353.22
	SMALL BUS ADMIN	330,639.33	361,598.48
	SMALL BUS ADMIN	384,832.65	430,467.53
	SMALL BUS ADMIN	726,616.52	785,990.25
	SMALL BUS ADMIN	423,291.63	459,565.23
	SMALL BUS ADMIN	517,945.84	562,790.47
	SMALL BUS ADMIN	271,942.44	293,006.78
	SMALL BUS ADMIN	874,399.60	929,200.32
	SMALL BUS ADMIN	1,536,437.18	1,669,907.17
	SMALL BUS ADMIN	2,961,981.42	3,116,553.31
	SMALL BUS ADMIN	265,172.28	267,112.60
	SMALL BUS ADMIN	5,332,927.20	5,555,145.48
	SMALL BUS ADMIN	4,803,497.26	4,970,472.11
	SMALL BUS ADMIN	2,709,244.97	2,911,713.62
	SMALL BUS ADMIN	2,724,955.68	2,900,385.06
	SMALL BUS ADMIN	4,209,432.19	4,497,269.37
	SMALL BUS ADMIN	2,151,544.43	2,334,915.61
	SMALL BUS ADMIN	3,060,245.71	3,249,443.26
	SMALL BUS ADMIN	4,368,553.73	4,657,991.82
	SMALL BUS ADMIN	5,416,912.91	5,678,269.21
	SMALL BUS ADMIN	4,204,129.26	4,502,886.46
	SMALL BUS ADMIN	4,298,492.68	4,604,200.19
	SMALL BUS ADMIN	4,905,054.19	5,350,959.42
	SMALL BUS ADMIN	2,792,840.72	2,987,517.92
	SMALL BUS ADMIN	3,683,290.45	4,032,580.20
	SMALL BUS ADMIN	2,230,310.57	2,518,483.87
	SMALL BUSINESS ADMINISTRATION	2,587,934.09	2,759,933.62
	SMALL BUSINESS ADMINISTRATION	2,792,319.48	2,947,345.71
	SPECTRA ENERGY PARTNERS	592,000.00	645,833.04
	STATE OF WASHINGTON	1,515,000.00	2,222,186.85
	STRIP PRINC	10,429,000.00	7,630,438.34
	STRIP PRINC	5,379,000.00	3,758,076.00
	STRIP PRINC	4,862,000.00	3,215,554.39
	SW AIRLINES 07-1 TRUST	698,954.12	699,941.11
	TAGUA LEASING LLC	1,002,308.85	1,025,037.67
	TENN VALLEY AUTHORITY	2,482,000.00	3,465,811.88
	TEXAS EASTERN TRANSMISSI	500,000.00	676,231.82
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	3,387,568.80
	TOTE MARITIME ALASKA LLC	742,000.00	877,263.48
	UNION PACIFIC CORP	1,325,000.00	1,562,824.13
	UNION PACIFIC RR 2014-1	793,602.54	880,440.43
	UNITED RENTALS NORTH AM	1,600,000.00	1,680,000.00

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	UNP RR CO 2003 PASS TRST	213,771.42	221,040.57
	UNP RR CO 2006 PASS TRST	623,926.25	737,904.37
	UNUM GROUP	792,000.00	1,017,217.32
	USB CAPITAL IX	2,000,000.00	1,873,020.00
	VERIZON COMMUNICATIONS INC	2,000,000.00	2,878,727.50
	VESSEL MANAGEMENT SERVIC	1,132,000.00	1,358,823.38
	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	723,264.51	743,154.28
	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	2,209,848.29	2,276,143.74
	WACHOVIA CAP TRUST III	2,000,000.00	1,998,920.00
	WASTE MANAGEMENT INC	1,631,000.00	1,704,162.04
TOTAL TS Impact Bond		364,920,952.57	391,365,202.72