

TS Impact Bond

Effective Date : 09/30/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Impact Bond			
	321 HENDERSON RECEIVABLES LLC	986,908.63	1,112,063.94
	321 HENDERSON RECEIVABLES LLC	921,752.23	1,016,845.44
	321 HENDERSON RECEIVABLES LLC	1,234,688.28	1,377,820.63
	AFLAC INC	2,444,000.00	2,627,254.03
	AMER AIRLINE 16-3 AA PTT	2,465,570.42	2,457,311.75
	AMERICAN TOWER CORP	1,800,000.00	1,917,803.63
	AMERICAN TOWER TRUST I	1,350,000.00	1,351,401.98
	AMERICAN WATER CAPITAL C	2,104,000.00	2,262,764.81
	BURLINGTN NO SF 05-3 TR	26,617.00	27,221.92
	BURLINGTN NO SF 05-4 TR	342,858.78	355,204.47
	BURLINGTN NORTH SANTA FE	2,355,000.00	3,050,201.53
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	1,052,463.90
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	2,011,939.40
	CALIFORNIA ST MUNI FIN AUTH RE	1,610,000.00	1,545,720.75
	CALIFORNIA WATER SERVICE	1,623,000.00	2,126,601.76
	CANAL BARGE CO	1,131,000.00	1,282,519.79
	CD COMMERCIAL MORTGAGE TRUST	22,868.97	22,394.64
	CF HIPPOLYTA ISSUER LLC	994,141.66	1,000,320.85
	COMM MORTGAGE TRUST	2,300,000.00	2,325,354.74
	COMMONWEALTH EDISON CO	2,008,000.00	2,801,278.41
	CONTL AIRLINES 2007-1	846,968.08	857,989.76
	CONTL AIRLINES 2012-2 A	632,919.59	666,852.50
	CROWN CASTLE INTL CORP	1,750,000.00	1,984,560.06
	CSX TRANSPORTATION INC	1,453,228.87	1,547,871.78
	CVS PASS-THROUGH TR 2013	384,063.14	435,208.86
	CVS PASS-THROUGH TRUST	2,333,034.40	2,722,113.17
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	2,604,851.65
	DELTA AIR LINES 2019-1AA	2,400,000.00	2,532,811.20
	DOLP TRUST	2,440,000.00	2,579,279.10
	DOMINION ENERGY SOUTH	2,163,000.00	2,697,933.52
	DREYFUS GOVERNMENT CASH MANAGE	5,314,737.51	5,314,737.51
	DUKE ENERGY PROGRESS LLC	2,080,000.00	2,960,559.89
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	3,390,198.16
	ENTERGY LOUISIANA LLC	2,532,000.00	2,818,275.95
	EXP-IMP IMB	772,930.82	784,178.42
	FANNIE MAE	842,880.81	934,999.60
	FANNIE MAE	2,823,923.24	3,127,736.66
	FANNIE MAE	3,359,000.00	3,517,818.42
	FANNIE MAE	3,000,000.00	3,204,998.19
	FANNIE MAE	1,903,229.20	2,010,072.00
	FANNIE MAE	502,171.69	515,816.57
	FANNIE MAE	728,728.71	794,201.38
	FANNIE MAE	3,742,545.00	3,926,673.24
	FANNIE MAE	3,750,959.35	3,870,225.83
	FANNIE MAE	2,145,563.48	2,252,411.60
	FANNIE MAE	583,284.93	599,156.66

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	FANNIE MAE	5,349,593.15	5,538,408.06
	FANNIEMAE-ACES	2,590,000.00	2,753,999.06
	FANNIEMAE-ACES	3,070,629.58	3,305,752.29
	FEDEX 2020-1 CLASS AA	932,329.47	920,310.25
	FEDEX CORP 1999 PASS TST	116,360.99	121,931.25
	FHLMC MULTIFAMILY STRUCTURED P	3,149,356.63	3,296,574.57
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	3,834,061.16
	FHLMC MULTIFAMILY STRUCTURED P	3,512,146.00	3,768,809.77
	FHLMC MULTIFAMILY STRUCTURED P	3,760,000.00	3,978,040.14
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	3,289,552.63
	FHLMC MULTIFAMILY STRUCTURED P	3,000,000.00	2,925,105.90
	FHLMC MULTIFAMILY STRUCTURED P	2,630,000.00	2,602,812.11
	FISHERS LANE ASSOC LLC	1,456,395.14	1,576,547.64
	FISHERS LANE ASSOC LLC	545,000.00	659,664.62
	FORD MOTOR CREDIT CO LLC	2,347,000.00	2,444,071.92
	FREDDIE MAC	1,020,537.15	1,134,134.84
	FREMF MORTGAGE TRUST	2,000,000.00	1,999,515.40
	FREMF MORTGAGE TRUST	1,765,000.00	1,914,313.88
	FREMF MORTGAGE TRUST	2,000,000.00	2,155,367.20
	FREMF MORTGAGE TRUST	1,395,037.00	1,412,647.53
	FREMF MORTGAGE TRUST	3,350,000.00	3,436,149.61
	FREMF MORTGAGE TRUST	1,765,000.00	1,844,358.46
	FREMF MORTGAGE TRUST	2,000,000.00	2,172,807.20
	FRESB MULTIFAMILY MORTGAGE PAS	967,274.64	966,524.33
	FRESB MULTIFAMILY MORTGAGE PAS	1,065,749.58	1,107,676.38
	FRESB MULTIFAMILY MORTGAGE PAS	362,852.55	362,532.77
	FRESB MULTIFAMILY MORTGAGE PAS	2,019,541.13	2,127,228.31
	GATX CORP	2,823,000.00	2,988,995.48
	GEORGIA POWER CO	1,642,000.00	1,989,144.00
	GLOBE LIFE INC	1,398,000.00	1,442,130.65
	GLOBE LIFE INC	1,191,000.00	1,380,897.01
	GOVERNMENT NATIONAL MORTGAGE A	2,800,000.00	3,017,875.00
	GOVERNMENT NATIONAL MORTGAGE A	641,037.37	644,303.13
	GOVERNMENT NATIONAL MORTGAGE A	1,299,960.23	1,307,041.50
	GOVERNMENT NATIONAL MORTGAGE A	2,043,583.94	2,102,505.57
	GOVERNMENT NATIONAL MORTGAGE A	285,000.37	288,902.20
	GOVERNMENT NATIONAL MORTGAGE A	483,087.08	486,925.16
	GOVERNMENT NATIONAL MORTGAGE A	1,594,063.85	1,649,094.28
	GOVERNMENT NATIONAL MORTGAGE A	1,309,828.74	1,346,026.51
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,585,516.80
	GOVERNMENT NATIONAL MORTGAGE A	3,178,101.44	3,263,118.20
	GOVERNMENT NATIONAL MORTGAGE A	1,421,420.71	1,463,959.99
	GOVERNMENT NATIONAL MORTGAGE A	4,195,863.60	4,071,298.06
	GOVERNMENT NATIONAL MORTGAGE A	2,473,788.76	2,415,178.52
	GOVERNMENT NATIONAL MORTGAGE A	3,943,146.40	3,879,792.66
	HCA INC	2,605,000.00	2,951,956.85
	HELIOS LEASING I LLC	2,143,798.64	2,176,546.86

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	INDIANAPOLIS IN LOCAL PUBLIC I	1,200,000.00	1,679,195.88
	KANSAS CITY SOUTHERN	1,180,000.00	1,222,572.90
	KANSAS CITY SOUTHERN	1,625,000.00	1,744,578.96
	KENTUCKY UTILITIES CO	1,845,000.00	2,368,013.24
	KROGER CO	1,265,000.00	1,731,486.99
	KROGER CO	1,000,000.00	1,170,156.09
	LAM RESEARCH CORP	1,900,000.00	1,892,158.68
	LOGISTICS 1 MI TN VA SR	2,333,828.00	2,330,817.36
	LOS ANGELES CA DEPT OF WTR & P	1,000,000.00	1,330,407.10
	LOS ANGELES CA UNIF SCH DIST	2,700,000.00	3,815,574.93
	LOUISIANA ST HSG CORP SF MTGE	942,832.82	974,891.87
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	2,016,996.22
	MATSON NAVIGATION CO	914,000.00	1,028,671.93
	MINNESOTA ST HSG FIN AGY HOME0	3,862,404.26	3,834,863.77
	MKT 2020-525M MORTGAGE TRUST	2,500,000.00	2,595,011.25
	NATIONAL RURAL UTIL COOP	2,386,000.00	2,517,745.85
	NATIONWIDE MUTUAL INSURA	708,000.00	1,232,029.98
	NEVADA ST HSG DIV SF MTGE REVE	2,586,769.91	2,605,544.69
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,920,035.84
	NORFOLK SOUTHERN CORP	1,941,000.00	1,994,871.15
	NORTHWESTERN MUTUAL GLBL	1,000,000.00	997,905.52
	NORTHWESTERN MUTUAL LIFE	1,280,000.00	1,385,809.37
	OHIO ST HSG FIN AGY RSDL MTGER	1,005,000.00	1,027,747.57
	PACIFIC LIFE GF II	2,175,000.00	2,182,879.29
	PACIFICORP	2,926,000.00	3,106,339.91
	PETROLEOS MEXICANOS	1,375,000.00	1,405,680.11
	PNC BANK NA	2,000,000.00	2,096,518.60
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,954,449.70
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,542,368.07
	PROGRESSIVE CORP/THE	1,500,000.00	1,836,521.75
	PROTECTIVE LIFE GLOBAL	2,000,000.00	1,996,846.62
	PULTEGROUP INC	1,535,000.00	2,208,481.25
	RELIANCE INDUSTRIES LTD	2,253,315.77	2,309,674.04
	RELIANCE STAND LIFE II	2,040,000.00	2,147,715.37
	REPUBLIC SERVICES INC	1,000,000.00	1,011,654.59
	ROYAL CARIBBEAN CRUISES LTD	1,300,000.00	1,332,500.00
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	2,435,611.58
	SBA TOWER TRUST	1,450,000.00	1,501,460.36
	SBA TOWER TRUST	805,000.00	802,583.23
	SLG OFFICE TRUST	2,125,000.00	2,193,637.29
	SMALL BUSINESS ADMINISTRATION	2,161,959.94	2,357,984.42
	SMALL BUSINESS ADMINISTRATION	2,385,765.53	2,618,659.91
	SMALL BUSINESS ADMINISTRATION	2,862,320.05	3,085,775.37
	SMALL BUSINESS ADMINISTRATION	3,694,602.83	3,550,262.83
	SMALL BUSINESS ADMINISTRATION	4,200,000.00	4,152,965.04
	SMALL BUSINESS ADMINISTRATION	10,812.73	11,029.78
	SMALL BUSINESS ADMINISTRATION	6,538.61	6,678.34

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	SMALL BUSINESS ADMINISTRATION	31,693.16	32,750.37
	SMALL BUSINESS ADMINISTRATION	76,009.23	79,446.61
	SMALL BUSINESS ADMINISTRATION	62,069.43	65,666.71
	SMALL BUSINESS ADMINISTRATION	110,158.00	120,212.66
	SMALL BUSINESS ADMINISTRATION	144,532.17	154,631.11
	SMALL BUSINESS ADMINISTRATION	242,114.42	257,533.62
	SMALL BUSINESS ADMINISTRATION	190,040.37	204,716.28
	SMALL BUSINESS ADMINISTRATION	351,892.32	381,143.23
	SMALL BUSINESS ADMINISTRATION	614,720.81	670,391.28
	SMALL BUSINESS ADMINISTRATION	605,598.66	667,261.56
	SMALL BUSINESS ADMINISTRATION	236,764.12	259,033.85
	SMALL BUSINESS ADMINISTRATION	294,656.46	329,649.48
	SMALL BUSINESS ADMINISTRATION	545,266.93	591,573.29
	SMALL BUSINESS ADMINISTRATION	322,309.62	347,906.58
	SMALL BUSINESS ADMINISTRATION	410,642.76	447,378.16
	SMALL BUSINESS ADMINISTRATION	256,817.35	279,851.86
	SMALL BUSINESS ADMINISTRATION	720,314.91	760,768.44
	SMALL BUSINESS ADMINISTRATION	1,302,340.29	1,398,574.12
	SMALL BUSINESS ADMINISTRATION	2,161,927.95	2,280,416.52
	SMALL BUSINESS ADMINISTRATION	123,619.53	124,043.06
	SMALL BUSINESS ADMINISTRATION	5,013,778.94	5,152,494.16
	SMALL BUSINESS ADMINISTRATION	3,931,970.81	4,043,207.84
	SMALL BUSINESS ADMINISTRATION	2,119,319.68	2,251,711.67
	SMALL BUSINESS ADMINISTRATION	2,297,743.42	2,406,247.92
	SMALL BUSINESS ADMINISTRATION	4,107,315.41	4,311,118.76
	SMALL BUSINESS ADMINISTRATION	3,523,734.29	3,686,224.95
	SMALL BUSINESS ADMINISTRATION	2,073,245.61	2,186,065.00
	SMALL BUSINESS ADMINISTRATION	2,769,003.91	2,927,932.27
	SMALL BUSINESS ADMINISTRATION	3,686,830.75	3,817,410.55
	SMALL BUSINESS ADMINISTRATION	4,624,453.85	4,792,689.63
	SMALL BUSINESS ADMINISTRATION	4,713,078.45	5,041,349.08
	SMALL BUSINESS ADMINISTRATION	3,836,416.50	4,070,823.08
	SMALL BUSINESS ADMINISTRATION	4,500,423.30	4,806,320.22
	SMALL BUSINESS ADMINISTRATION	2,416,659.85	2,580,391.45
	SMALL BUSINESS ADMINISTRATION	5,227,034.58	5,546,421.55
	SMALL BUSINESS ADMINISTRATION	5,537,982.95	5,925,225.30
	SMALL BUSINESS ADMINISTRATION	2,113,528.84	2,335,242.88
	SMALL BUSINESS ADMINISTRATION	2,227,956.23	2,332,573.03
	SMALL BUSINESS ADMINISTRATION	2,483,896.77	2,580,399.39
	SMALL BUSINESS ADMINISTRATION	4,000,000.00	3,986,380.00
	SPECTRA ENERGY PARTNERS	592,000.00	634,795.85
	STRIP PRINC	10,429,000.00	6,609,084.24
	STRIP PRINC	5,379,000.00	3,248,148.42
	STRIP PRINC	4,862,000.00	2,753,769.02
	SW AIRLINES 07-1 TRUST	362,707.56	370,864.09
	TENN VALLEY AUTHORITY	2,482,000.00	3,210,504.50
	TESLA AUTO LEASE TRUST	1,699,753.97	1,700,766.68

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	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,942,839.47
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	3,219,916.13
	TOTE MARITIME ALASKA LLC	667,000.00	776,935.13
	TOTE SHIPHOLDINGS INC	2,514,000.00	2,720,840.71
	UNION PACIFIC CORP	1,960,000.00	2,031,795.53
	UNION PACIFIC RR 2014-1	1,267,109.16	1,359,896.02
	UNITED RENTALS NORTH AM	1,600,000.00	1,691,584.00
	UNP RR CO 2003 PASS TRST	150,519.48	157,937.67
	UNP RR CO 2006 PASS TRST	732,865.90	846,312.97
	UNUM GROUP	844,000.00	1,070,886.85
	US TREASURY N/B	9,970,000.00	8,934,833.64
	US TREASURY N/B	6,840,000.00	6,504,412.50
	USB CAPITAL IX	2,000,000.00	1,973,133.08
	VERIZON COMMUNICATIONS	230,000.00	300,300.59
	VERIZON COMMUNICATIONS	2,084,000.00	1,935,052.41
	VERIZON COMMUNICATIONS	755,000.00	765,747.43
	VESSEL MANAGEMENT SERVIC	1,103,000.00	1,296,383.07
	VIRGINIA ST HSG DEV AUTH CMWLT	556,767.74	568,097.91
	VIRGINIA ST HSG DEV AUTH CMWLT	1,497,403.87	1,537,022.33
	VIRGINIA ST HSG DEV AUTH CMWLT	2,483,034.61	2,458,581.19
	WASHINGTON ST	1,515,000.00	2,094,843.37
	WASTE MANAGEMENT INC	2,100,000.00	2,375,945.23
TOTAL TS Impact Bond		413,597,234.30	434,065,897.90