

# TS Impact Bond

Effective Date : 09/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Impact Bond</b>			
	321 HENDERSON RECEIVABLES LLC	898,063.21	833,250.08
	321 HENDERSON RECEIVABLES LLC	1,101,489.99	999,494.22
	321 HENDERSON RECEIVABLES LLC	453,217.02	386,575.58
	321 HENDERSON RECEIVABLES LLC	1,591,504.40	1,417,068.36
	AFLAC INC	2,444,000.00	2,441,034.87
	AMER AIRLINE 16-3 AA PTT	3,733,937.60	3,224,987.34
	AMERICAN EXPRESS CO	3,000,000.00	2,752,640.01
	AMERICAN TOWER CORP	2,500,000.00	2,246,539.83
	AMERICAN TOWER TRUST I	3,225,000.00	3,202,983.25
	AMERICAN WATER CAPITAL C	3,000,000.00	2,724,176.67
	AT&T INC	1,500,000.00	1,245,524.67
	AVISTA CORP	2,250,000.00	1,896,454.35
	BURLINGTN NO SF 05-3 TR	6,664.80	6,650.87
	BURLINGTN NO SF 05-4 TR	161,997.39	160,896.89
	BURLINGTN NORTH SANTA FE	2,355,000.00	2,531,816.74
	CALIFORNIA ST	2,500,000.00	2,992,248.50
	CALIFORNIA ST HLTH FACS FING A	875,000.00	781,871.74
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	849,325.50
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,549,546.20
	CALIFORNIA ST MUNI FIN AUTH SP	1,585,000.00	1,107,526.68
	CALIFORNIA WATER SERVICE	1,623,000.00	1,596,732.70
	CANAL BARGE CO	2,125,600.00	2,037,988.17
	CD COMMERCIAL MORTGAGE TRUST	20,887.16	18,261.03
	CF HIPPOLYTA ISSUER LLC	2,355,322.08	2,026,657.85
	CITIGROUP COMMERCIAL MORTGAGE	2,979,161.00	2,446,812.34
	CLECO SECURITIZATION I	3,270,000.00	3,082,073.49
	COMM MORTGAGE TRUST	2,300,000.00	2,016,834.81
	COMMONWEALTH EDISON CO	2,008,000.00	2,057,729.16
	CONTL AIRLINES 2012-2 A	583,189.96	550,946.50
	CROWN CASTLE INC	2,000,000.00	1,833,972.04
	CSX CORP	1,000,000.00	1,031,605.61
	CSX TRANSPORTATION INC	1,347,390.80	1,353,167.58
	CVS PASS-THROUGH TR 2013	978,905.82	891,228.78
	CVS PASS-THROUGH TRUST	2,237,360.30	2,222,198.87
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	1,942,975.91
	DELTA AIR LINES 2019-1AA	3,900,000.00	3,769,278.63
	DOLP TRUST	2,440,000.00	1,957,655.92
	DOMINION ENERGY SOUTH	2,163,000.00	1,872,290.10
	DREYFUS GOVERNMENT CASH MANAGE	5,796,450.55	5,796,450.55
	DUKE ENERGY FL PROJ FIN	1,750,000.00	1,465,268.19
	DUKE ENERGY PROGRESS LLC	2,328,000.00	2,453,378.16
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	2,569,765.20
	ENTERGY LOUISIANA LLC	2,532,000.00	2,456,794.99
	ESSENTIAL UTILITIES INC	3,000,000.00	2,330,880.51
	EXP-IMP IMB	539,628.43	522,494.87
	FANNIE MAE	531,649.65	519,604.17

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	FANNIE MAE	4,000,000.00	3,438,419.60
	FANNIE MAE	2,871,355.20	2,659,334.82
	FANNIE MAE	3,000,000.00	2,442,077.88
	FANNIE MAE	1,485,080.10	1,314,651.83
	FANNIE MAE	197,755.61	180,372.29
	FANNIE MAE	533,312.52	504,041.27
	FANNIE MAE	3,860,363.00	3,711,555.89
	FANNIE MAE	3,488,729.18	3,279,134.42
	FANNIE MAE	3,381,916.19	2,859,180.51
	FANNIE MAE	1,645,471.11	1,445,247.57
	FANNIE MAE	8,096,275.39	7,082,607.30
	FANNIE MAE	560,598.43	557,468.37
	FANNIE MAE	1,586,717.37	1,432,359.33
	FANNIE MAE	4,321,336.43	3,670,574.28
	FANNIE MAE	5,290,599.77	5,165,934.14
	FANNIEMAE-ACES	2,324,141.78	2,189,548.41
	FEDEX 2020-1 CLASS AA	2,174,588.35	1,788,133.99
	FHLMC MULTIFAMILY STRUCTURED P	2,384,739.75	2,316,354.95
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	2,977,498.60
	FHLMC MULTIFAMILY STRUCTURED P	3,760,000.00	3,292,093.94
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	2,544,535.96
	FHLMC MULTIFAMILY STRUCTURED P	2,959,235.34	2,558,451.01
	FHLMC MULTIFAMILY STRUCTURED P	2,727,000.00	2,189,189.24
	FHLMC MULTIFAMILY STRUCTURED P	1,650,000.00	1,352,593.28
	FISHERS LANE ASSOC LLC	1,374,947.29	1,330,576.96
	FISHERS LANE ASSOC LLC	710,000.00	712,481.03
	FREDDIE MAC	771,331.11	785,980.59
	FREDDIE MAC	1,322,292.41	1,193,811.59
	FREMF MORTGAGE TRUST	1,765,000.00	1,717,851.20
	FREMF MORTGAGE TRUST	2,000,000.00	1,937,834.20
	FREMF MORTGAGE TRUST	2,180,000.00	2,072,652.00
	FREMF MORTGAGE TRUST	2,600,000.00	2,572,399.18
	FREMF MORTGAGE TRUST	1,650,000.00	1,620,020.33
	FREMF MORTGAGE TRUST	2,000,000.00	1,919,965.00
	FREMF MORTGAGE TRUST	2,500,000.00	2,380,676.00
	FREMF MORTGAGE TRUST	245,000.00	234,817.82
	FREMF MORTGAGE TRUST	2,200,000.00	2,033,795.50
	FREMF MORTGAGE TRUST	750,000.00	695,590.88
	FRESB MULTIFAMILY MORTGAGE PAS	783,458.38	781,431.42
	FRESB MULTIFAMILY MORTGAGE PAS	838,463.07	791,404.08
	FRESB MULTIFAMILY MORTGAGE PAS	212,473.45	211,817.18
	FRESB MULTIFAMILY MORTGAGE PAS	2,321,543.62	2,205,566.27
	FRESB MULTIFAMILY MORTGAGE PAS	2,885,907.96	2,741,052.12
	FRESB MULTIFAMILY MORTGAGE PAS	1,580,656.91	1,477,884.18
	GATX CORP	2,823,000.00	2,670,689.78
	GATX CORP	1,075,000.00	775,876.67
	GEORGIA POWER CO	1,642,000.00	1,380,575.75

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	GLOBE LIFE INC	2,599,000.00	2,445,892.52
	GOVERNMENT NATIONAL MORTGAGE A	2,069,491.54	2,060,114.26
	GOVERNMENT NATIONAL MORTGAGE A	181,994.44	181,221.95
	GOVERNMENT NATIONAL MORTGAGE A	1,057,784.12	1,046,672.20
	GOVERNMENT NATIONAL MORTGAGE A	955,316.27	930,709.14
	GOVERNMENT NATIONAL MORTGAGE A	23,059.88	22,964.93
	GOVERNMENT NATIONAL MORTGAGE A	293,752.73	281,653.11
	GOVERNMENT NATIONAL MORTGAGE A	20,373.16	19,387.77
	GOVERNMENT NATIONAL MORTGAGE A	989,279.37	934,791.15
	GOVERNMENT NATIONAL MORTGAGE A	741,045.15	694,594.44
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,136,640.89
	GOVERNMENT NATIONAL MORTGAGE A	1,678,034.97	1,550,002.08
	GOVERNMENT NATIONAL MORTGAGE A	1,008,140.58	892,335.77
	GOVERNMENT NATIONAL MORTGAGE A	1,200,810.76	1,140,064.87
	GOVERNMENT NATIONAL MORTGAGE A	3,883,021.93	3,012,110.59
	GOVERNMENT NATIONAL MORTGAGE A	4,977,748.41	4,303,958.89
	GOVERNMENT NATIONAL MORTGAGE A	2,336,654.74	1,737,507.96
	GOVERNMENT NATIONAL MORTGAGE A	3,778,751.64	3,096,592.50
	HCA INC	3,405,000.00	3,335,693.57
	HELIOS LEASING I LLC	1,442,700.76	1,406,884.53
	INDIANAPOLIS IN LOCAL PUBLIC I	2,750,000.00	2,951,359.68
	INT DEVELOPMENT FIN CORP	2,312,358.98	1,870,042.98
	J.G. WENTWORTH XLII LLC	2,487,853.57	2,191,887.81
	KANSAS CITY SOUTHERN	1,180,000.00	1,166,516.48
	KANSAS CITY SOUTHERN	1,625,000.00	1,517,088.87
	KENTUCKY UTILITIES CO	2,085,000.00	1,920,147.45
	KEY BANK NA	2,400,000.00	2,326,657.08
	KROGER CO	1,265,000.00	1,385,903.55
	KROGER CO	1,000,000.00	947,811.62
	LAM RESEARCH CORP	1,900,000.00	1,504,960.40
	LOGISTICS 1 MI TN VA SR	2,623,031.05	2,055,671.27
	LOS ANGELES CA DEPT OF WTR & P	2,010,000.00	2,143,026.22
	LOS ANGELES CA UNIF SCH DIST	3,500,000.00	3,861,114.60
	LOUISIANA ST HSG CORP SF MTGE	741,360.47	699,507.19
	LOUISIANA ST LOCAL GOVT ENVRNM	4,445,000.00	4,218,755.28
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	1,948,691.70
	MATSON NAVIGATION CO	892,000.00	895,450.19
	MET LIFE GLOB FUNDING I	1,500,000.00	1,313,745.00
	MET LIFE GLOB FUNDING I	2,000,000.00	1,863,475.40
	MINNESOTA ST HSG FIN AGY HOMEO	3,652,753.66	3,056,204.20
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	2,040,442.17
	NATIONAL RURAL UTIL COOP	2,386,000.00	2,352,327.65
	NATIONWIDE MUTUAL INSURA	1,334,000.00	1,693,909.76
	NATIONWIDE MUTUAL INSURA	1,500,000.00	1,116,067.01
	NEVADA ST HSG DIV SF MTGE REVE	2,053,492.82	1,873,625.54
	NEW YORK LIFE GLOBAL FDG	1,300,000.00	1,202,610.90
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,658,447.76

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	NORFOLK SOUTHERN CORP	1,941,000.00	1,926,406.75
	NORTHWESTERN MUTUAL GLBL	1,000,000.00	940,530.00
	NORTHWESTERN MUTUAL LIFE	2,350,000.00	1,583,826.37
	OHIO ST HSG FIN AGY RSDL MTGER	825,000.00	783,375.78
	OKLAHOMA ST DEV FIN AUTH	3,000,000.00	2,849,639.10
	OKLAHOMA ST DEV FIN AUTH	1,000,000.00	955,977.20
	PACIFIC LIFE GF II	3,500,000.00	3,067,809.01
	PETROLEOS MEXICANOS	825,000.00	810,202.32
	PG&E WILDFIRE RECOVERY	2,080,000.00	1,979,419.81
	PNC BANK NA	3,500,000.00	2,875,867.75
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,340,660.72
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,087,618.29
	PROGRESSIVE CORP	1,500,000.00	1,251,996.68
	PROTECTIVE LIFE GLOBAL	3,500,000.00	3,128,174.39
	PULTEGROUP INC	1,785,000.00	1,843,765.91
	RELIANCE INDUSTRIES LTD	1,752,578.91	1,663,789.34
	RELIANCE STAND LIFE II	2,610,000.00	2,344,563.00
	REPUBLIC SERVICES INC	2,750,000.00	2,257,144.40
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	1,804,825.21
	SBA TOWER TRUST	1,500,000.00	1,403,714.70
	SBA TOWER TRUST	1,550,000.00	1,363,145.64
	SBA TOWER TRUST	805,000.00	686,440.24
	SCE RECOVERY FUNDING LLC	2,750,000.00	2,128,913.49
	SIERRA PACIFIC POWER CO	1,020,000.00	942,073.72
	SLG OFFICE TRUST	2,125,000.00	1,702,565.09
	SMALL BUSINESS ADMINISTRATION	1,931,210.86	1,813,501.43
	SMALL BUSINESS ADMINISTRATION	2,061,122.63	1,912,751.27
	SMALL BUSINESS ADMINISTRATION	2,545,961.13	2,360,483.79
	SMALL BUSINESS ADMINISTRATION	3,812,498.87	3,091,839.36
	SMALL BUSINESS ADMINISTRATION	4,500,254.12	3,754,516.11
	SMALL BUSINESS ADMINISTRATION	5,308,518.64	4,418,788.62
	SMALL BUSINESS ADMINISTRATION	2,607.75	2,606.91
	SMALL BUSINESS ADMINISTRATION	3,437,961.53	3,060,839.15
	SMALL BUSINESS ADMINISTRATION	18,933.49	18,731.94
	SMALL BUSINESS ADMINISTRATION	2,250,000.00	2,091,893.85
	SMALL BUSINESS ADMINISTRATION	44,980.97	44,403.56
	SMALL BUSINESS ADMINISTRATION	36,185.19	35,886.32
	SMALL BUSINESS ADMINISTRATION	3,000,000.00	2,863,269.90
	SMALL BUSINESS ADMINISTRATION	3,000,000.00	2,826,766.20
	SMALL BUSINESS ADMINISTRATION	9,640,000.00	9,392,760.03
	SMALL BUSINESS ADMINISTRATION	73,434.96	73,045.98
	SMALL BUSINESS ADMINISTRATION	91,187.76	89,446.58
	SMALL BUSINESS ADMINISTRATION	169,418.77	165,069.93
	SMALL BUSINESS ADMINISTRATION	162,674.32	159,700.26
	SMALL BUSINESS ADMINISTRATION	206,325.28	203,520.10
	SMALL BUSINESS ADMINISTRATION	423,376.78	419,462.37
	SMALL BUSINESS ADMINISTRATION	425,845.78	423,512.91

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	SMALL BUSINESS ADMINISTRATION	149,007.28	146,852.31
	SMALL BUSINESS ADMINISTRATION	208,509.63	209,079.34
	SMALL BUSINESS ADMINISTRATION	375,205.45	369,181.86
	SMALL BUSINESS ADMINISTRATION	241,809.67	237,217.87
	SMALL BUSINESS ADMINISTRATION	504,831.02	489,408.18
	SMALL BUSINESS ADMINISTRATION	202,451.21	197,422.77
	SMALL BUSINESS ADMINISTRATION	529,287.51	511,350.33
	SMALL BUSINESS ADMINISTRATION	851,377.30	829,651.26
	SMALL BUSINESS ADMINISTRATION	1,587,930.13	1,485,219.63
	SMALL BUSINESS ADMINISTRATION	3,772,429.12	3,393,495.78
	SMALL BUSINESS ADMINISTRATION	3,047,644.79	2,747,716.01
	SMALL BUSINESS ADMINISTRATION	1,577,077.14	1,484,557.44
	SMALL BUSINESS ADMINISTRATION	2,130,869.38	1,967,128.69
	SMALL BUSINESS ADMINISTRATION	3,078,009.70	2,879,239.53
	SMALL BUSINESS ADMINISTRATION	2,655,121.98	2,451,834.96
	SMALL BUSINESS ADMINISTRATION	1,553,048.36	1,423,861.76
	SMALL BUSINESS ADMINISTRATION	2,020,628.53	1,872,117.38
	SMALL BUSINESS ADMINISTRATION	2,788,553.01	2,523,207.97
	SMALL BUSINESS ADMINISTRATION	3,459,938.17	3,104,572.42
	SMALL BUSINESS ADMINISTRATION	3,794,700.38	3,502,253.07
	SMALL BUSINESS ADMINISTRATION	3,062,723.87	2,807,272.49
	SMALL BUSINESS ADMINISTRATION	4,127,676.15	3,777,040.79
	SMALL BUSINESS ADMINISTRATION	2,012,750.62	1,844,896.28
	SMALL BUSINESS ADMINISTRATION	4,721,675.95	4,340,370.40
	SMALL BUSINESS ADMINISTRATION	4,419,849.74	4,160,842.57
	SMALL BUSINESS ADMINISTRATION	1,882,759.54	1,804,334.13
	SMALL BUSINESS ADMINISTRATION	3,631,827.46	3,484,817.62
	SMALL BUSINESS ADMINISTRATION	1,273,169.13	1,204,630.49
	SMALL BUSINESS ADMINISTRATION	1,913,565.52	1,771,244.66
	SMALL BUSINESS ADMINISTRATION	3,993,090.04	3,444,979.33
	SMITHSONIAN INSTITUTION	2,570,000.00	1,894,377.61
	SOUTHAVEN CMBD CYCLE GEN	2,024,023.33	1,844,420.55
	STRIP PRINC	10,429,000.00	4,449,482.17
	STRIP PRINC	5,379,000.00	2,131,535.31
	TEACHERS INSUR & ANNUITY	2,802,000.00	2,455,742.04
	TENN VALLEY AUTHORITY	2,482,000.00	2,489,957.32
	TESLA AUTO LEASE TRUST	765,320.94	755,149.90
	TESLA AUTO LEASE TRUST	290,000.00	269,828.85
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,479,138.96
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	2,672,913.67
	TOTE MARITIME ALASKA LLC	667,000.00	689,457.75
	TOTE SHIPHOLDINGS INC	2,386,000.00	2,134,751.10
	TRAVIS CNTY TX HSG FIN CORP MF	1,281,000.00	887,297.20
	UNION PACIFIC CORP	1,960,000.00	1,489,762.97
	UNION PACIFIC RR 2014-1	1,209,695.68	1,151,850.21
	UNITED AIR 2016-2 AA PTT	597,503.03	512,212.88
	UNITED RENTALS NORTH AM	1,600,000.00	1,466,944.00

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	UNP RR CO 2003 PASS TRST	53,821.78	53,712.60
	UNP RR CO 2006 PASS TRST	559,508.04	579,344.08
	UNUM GROUP	844,000.00	860,424.48
	UNUM GROUP	1,100,000.00	1,144,553.05
	US TREASURY N/B	7,870,000.00	5,088,446.88
	US TREASURY N/B	4,850,000.00	3,211,230.49
	US TREASURY N/B	9,227,000.00	7,739,146.25
	US TREASURY N/B	12,500,000.00	12,058,593.75
	USB CAPITAL IX	2,000,000.00	1,518,100.06
	VERIZON COMMUNICATIONS	1,185,000.00	1,022,177.63
	VERIZON COMMUNICATIONS	1,200,000.00	1,012,982.47
	VESSEL MANAGEMENT SERVIC	3,124,000.00	3,091,382.19
	VIRGINIA ST HSG DEV AUTH CMWLT	478,469.32	453,198.05
	VIRGINIA ST HSG DEV AUTH CMWLT	1,131,962.70	999,588.72
	VIRGINIA ST HSG DEV AUTH CMWLT	2,734,089.48	2,272,649.54
	WASHINGTON ST	1,600,000.00	1,635,514.72
	WASTE MANAGEMENT INC	2,100,000.00	1,785,324.03
<b>TOTAL TS Impact Bond</b>		<b>535,119,510.70</b>	<b>478,087,238.25</b>