

# TS Impact Bond

Effective Date : 12/31/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TS Impact Bond</b>			
	321 HENDERSON RECEIVABLES LLC	1,070,027.21	1,253,912.78
	321 HENDERSON RECEIVABLES LLC	992,671.16	1,119,143.32
	321 HENDERSON RECEIVABLES LLC	1,296,771.12	1,488,384.87
	AFLAC INC	2,444,000.00	2,699,796.74
	AMER AIRLINE 16-3 AA PTT	2,543,645.48	2,489,739.53
	AMERICAN EXPRESS CO	2,600,000.00	2,713,983.74
	AMERICAN TOWER CORP	1,800,000.00	1,985,746.43
	AMERICAN TOWER TRUST I	850,000.00	866,677.43
	AMERICAN WATER CAPITAL C	2,104,000.00	2,326,279.67
	BURLINGTN NO SF 04-1 TR	5,403.12	5,409.91
	BURLINGTN NO SF 05-3 TR	81,254.63	82,210.84
	BURLINGTN NO SF 05-4 TR	554,495.96	578,721.33
	BURLINGTN NORTH SANTA FE	2,355,000.00	3,215,453.82
	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY	1,000,000.00	1,074,790.00
	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY	2,000,000.00	2,055,260.00
	CALIFORNIA WATER SERVICE	1,623,000.00	2,278,897.41
	CANAL BARGE CO INC	1,173,000.00	1,364,838.30
	CD COMMERCIAL MORTGAGE TRUST	329,223.00	177,780.42
	COMMONWEALTH EDISON CO	2,008,000.00	2,899,429.25
	CONTL AIRLINES 2000-2	200,882.11	200,123.92
	CONTL AIRLINES 2007-1	1,224,311.81	1,238,805.83
	CONTL AIRLINES 2012-2 A	658,128.48	665,793.83
	CROWN CASTLE INTERNATIONAL CORP	1,750,000.00	2,078,421.64
	CSX TRANSPORTATION INC	1,559,066.94	1,721,053.93
	CVS PASS-THROUGH TRUST	2,525,279.73	2,933,815.04
	DALLAS AREA RAPID TRANSIT	1,770,000.00	2,703,816.60
	DELTA AIR LINES 2007-1 B	396,155.81	386,991.50
	DELTA AIR LINES 2019-1AA	2,400,000.00	2,465,822.64
	DOMINION ENERGY SOUTH	2,163,000.00	2,901,811.09
	DREYFUS GOVERNMENT CASH MANAGE	8,082,414.94	8,082,414.94
	DUKE ENERGY PROGRESS LLC	2,080,000.00	3,193,395.55
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	3,524,230.15
	ENTERGY LOUISIANA LLC	2,382,000.00	2,750,150.13
	FANNIE MAE	184,088.78	215,221.67
	FANNIE MAE	1,158,795.21	1,301,196.20
	FANNIE MAE	1,626,527.86	1,647,747.90
	FANNIE MAE	2,854,076.00	3,284,245.36
	FANNIE MAE	3,359,000.00	3,580,054.41
	FANNIE MAE	2,873,936.41	3,240,772.21
	FANNIE MAE	2,781,854.50	2,923,195.94
	FANNIE MAE	554,703.78	578,371.60
	FANNIE MAE	98,306.43	102,158.04
	FANNIE MAE	1,103,684.67	1,198,548.75
	FANNIE MAE	3,642,545.00	3,905,671.81
	FANNIE MAE	3,023,615.63	3,170,223.34

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	FANNIE MAE	599,377.27	625,844.88
	FANNIE MAE	3,736,552.35	3,942,310.28
	FANNIE MAE	4,928,005.10	5,070,662.86
	FANNIEMAE-ACES	3,086,591.48	3,404,115.63
	FEDEX 2020-1 CLASS AA	985,000.00	1,014,220.52
	FEDEX CORP	2,135,000.00	2,364,646.28
	FEDEX CORP 1999 PASS TST	363,345.94	376,551.38
	FHLMC MULTIFAMILY STRUCTURED P	3,282,460.35	3,477,281.59
	FHLMC MULTIFAMILY STRUCTURED P	2,100,000.00	2,566,382.49
	FHLMC MULTIFAMILY STRUCTURED P	3,447,146.00	3,777,817.96
	FHLMC MULTIFAMILY STRUCTURED P	3,570,000.00	3,851,985.02
	FHLMC MULTIFAMILY STRUCTURED P	2,500,000.00	2,853,835.00
	FHLMC MULTIFAMILY STRUCTURED P	3,000,000.00	2,972,441.10
	FHLMC MULTIFAMILY STRUCTURED P	2,500,000.00	2,572,440.25
	FISHERS LANE ASSOCIATES LLC	1,558,569.84	1,749,815.79
	FISHERS LANE ASSOCIATES LLC	545,000.00	701,653.74
	FORD MOTOR CREDIT CO LLC	2,347,000.00	2,435,012.50
	FREDDIE MAC	1,194,727.27	1,361,421.71
	FREDDIE MAC	4,657,193.39	4,838,284.72
	FREMF MORTGAGE TRUST	1,500,000.00	1,540,696.05
	FREMF MORTGAGE TRUST	1,715,000.00	1,893,358.46
	FREMF MORTGAGE TRUST	1,020,037.00	1,056,934.59
	FREMF MORTGAGE TRUST	3,000,000.00	3,123,169.80
	FREMF MORTGAGE TRUST	1,300,000.00	1,379,519.70
	FREMF MORTGAGE TRUST	1,578,000.00	1,594,699.50
	FRESB MULTIFAMILY MORTGAGE PAS	1,305,747.28	1,304,031.92
	FRESB MULTIFAMILY MORTGAGE PAS	1,226,703.68	1,302,532.37
	FRESB MULTIFAMILY MORTGAGE PAS	877,623.76	878,994.35
	FRESB MULTIFAMILY MORTGAGE PAS	2,527,079.38	2,734,519.49
	GATX CORP	2,823,000.00	3,098,021.46
	GEORGIA POWER CO	1,642,000.00	2,156,730.51
	GLOBE LIFE INC	1,398,000.00	1,473,568.76
	GLOBE LIFE INC	691,000.00	829,253.84
	GOVERNMENT NATIONAL MORTGAGE A	1,647,980.83	1,680,131.45
	GOVERNMENT NATIONAL MORTGAGE A	1,500,294.06	1,504,751.73
	GOVERNMENT NATIONAL MORTGAGE A	508,641.44	515,362.73
	GOVERNMENT NATIONAL MORTGAGE A	2,672,783.73	2,768,871.11
	GOVERNMENT NATIONAL MORTGAGE A	768,734.39	788,114.49
	GOVERNMENT NATIONAL MORTGAGE A	666,569.31	673,443.11
	GOVERNMENT NATIONAL MORTGAGE A	1,718,791.26	1,795,293.46
	GOVERNMENT NATIONAL MORTGAGE A	2,453,120.89	2,561,565.27
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,696,531.82
	GOVERNMENT NATIONAL MORTGAGE A	3,512,000.00	3,730,482.92
	GOVERNMENT NATIONAL MORTGAGE A	1,983,536.65	2,091,699.30
	GOVERNMENT NATIONAL MORTGAGE A	4,375,311.13	4,399,405.97
	HCA INC	2,605,000.00	3,041,810.91
	HELIOS LEASING I LLC	2,660,969.44	2,718,737.54

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	INDIANAPOLIS LOCAL PUBLIC IMPROVEMENT BOND BANK	1,200,000.00	1,750,932.00
	JCP&L TRANSITION FUNDING LLC	340,282.37	343,863.94
	JOHN DEERE CAPITAL CORP	2,000,000.00	2,225,293.08
	KANSAS CITY SOUTHERN	1,180,000.00	1,229,308.72
	KANSAS CITY SOUTHERN	1,475,000.00	1,616,075.21
	KEY BANK NA	1,000,000.00	1,033,769.55
	KEY BANK NA	1,950,000.00	1,976,591.78
	KIOWA POWER PARTNERS LLC	64,569.12	64,799.03
	KROGER CO/THE	1,500,000.00	1,616,802.27
	KROGER CO/THE	1,000,000.00	1,231,740.78
	LAM RESEARCH CORP	1,900,000.00	1,974,438.30
	LOGISTICS 1 MI TN VA SENIOR NOTES CTL PASS-THROUGH TRUST	2,644,000.00	920,759.73
	LOS ANGELES UNIFIED SCHOOL DISTRICT/CA	2,040,000.00	3,068,527.20
	LOUISIANA HOUSING CORP	1,155,070.24	1,190,091.97
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	2,024,441.64
	MATSON NAVIGATION CO	1,045,000.00	1,195,542.09
	NATIONAL LOGISTICS TRUST-1	1,648,783.00	1,642,699.55
	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	2,386,000.00	2,573,528.96
	NATIONWIDE FINANCIAL SER	1,480,000.00	1,496,079.13
	NATIONWIDE MUTUAL INSURANCE CO	708,000.00	1,232,676.62
	NEVADA HOUSING DIVISION	3,264,827.71	3,328,198.02
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,720,000.00
	NORFOLK SOUTHERN CORP	1,941,000.00	2,032,507.07
	OHIO HOUSING FINANCE AGENCY	1,190,000.00	1,229,103.40
	PACIFICORP	2,926,000.00	3,249,956.01
	PETROLEOS MEXICANOS	1,925,000.00	1,982,173.35
	PNC BANK NA	1,300,000.00	1,428,725.73
	PORT AUTHORITY OF NEW YORK & NEW JERSEY	1,400,000.00	1,949,528.00
	PORT AUTHORITY OF NEW YORK & NEW JERSEY	1,135,000.00	1,551,102.35
	PROGRESSIVE CORP/THE	1,500,000.00	2,006,715.87
	PULTEGROUP INC	990,000.00	1,481,287.50
	RELIANCE INDUSTRIES LTD	2,754,052.62	2,839,732.02
	RELIANCE STAND LIFE II	2,040,000.00	2,143,542.57
	ROYAL CARIBBEAN CRUISES LTD	1,300,000.00	1,305,365.27
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	2,519,550.95
	SBA TOWER TRUST	1,855,000.00	1,869,942.77
	SMALL BUS ADMIN	2,476,476.30	2,708,719.50
	SMALL BUS ADMIN	2,604,199.33	2,880,015.29
	SMALL BUS ADMIN	2,926,193.11	3,192,949.26
	SMALL BUS ADMIN	3,860,000.00	3,883,072.76
	SMALL BUS ADMIN	26,980.31	27,641.17
	SMALL BUS ADMIN	9,825.77	10,151.08
	SMALL BUS ADMIN	40,052.85	41,819.18
	SMALL BUS ADMIN	87,690.23	92,737.72

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	SMALL BUS ADMIN	90,919.90	96,456.94
	SMALL BUS ADMIN	154,257.63	166,441.82
	SMALL BUS ADMIN	163,185.43	176,184.49
	SMALL BUS ADMIN	287,359.75	309,290.50
	SMALL BUS ADMIN	282,326.91	302,420.40
	SMALL BUS ADMIN	430,392.21	467,438.09
	SMALL BUS ADMIN	212,768.10	231,646.86
	SMALL BUS ADMIN	633,763.20	683,965.61
	SMALL BUS ADMIN	330,639.33	359,457.75
	SMALL BUS ADMIN	336,215.91	375,985.65
	SMALL BUS ADMIN	726,616.52	781,841.12
	SMALL BUS ADMIN	377,164.93	409,297.23
	SMALL BUS ADMIN	460,453.52	508,984.31
	SMALL BUS ADMIN	228,436.85	245,902.51
	SMALL BUS ADMIN	783,961.87	832,206.88
	SMALL BUS ADMIN	1,400,819.78	1,520,010.63
	SMALL BUS ADMIN	2,961,981.42	3,103,215.51
	SMALL BUS ADMIN	184,858.29	186,280.77
	SMALL BUS ADMIN	5,332,927.20	5,525,192.56
	SMALL BUS ADMIN	4,333,331.59	4,462,126.44
	SMALL BUS ADMIN	2,709,244.97	2,891,911.21
	SMALL BUS ADMIN	2,724,955.68	2,901,900.13
	SMALL BUS ADMIN	4,231,774.66	4,546,247.14
	SMALL BUS ADMIN	3,774,916.74	4,019,105.16
	SMALL BUS ADMIN	2,151,544.43	2,313,717.95
	SMALL BUS ADMIN	3,060,245.71	3,222,812.39
	SMALL BUS ADMIN	4,368,553.73	4,618,011.69
	SMALL BUS ADMIN	5,098,188.46	5,297,305.35
	SMALL BUS ADMIN	5,186,179.64	5,642,620.50
	SMALL BUS ADMIN	4,002,985.54	4,287,012.18
	SMALL BUS ADMIN	4,769,218.61	5,159,901.08
	SMALL BUS ADMIN	2,603,547.37	2,791,391.49
	SMALL BUS ADMIN	3,683,290.45	4,024,301.63
	SMALL BUS ADMIN	2,200,857.87	2,456,390.67
	SMALL BUSINESS ADMINISTRATION	2,587,934.09	2,748,854.68
	SMALL BUSINESS ADMINISTRATION	2,792,319.48	2,934,730.29
	SPECTRA ENERGY PARTNERS	592,000.00	652,785.26
	STATE OF WASHINGTON	1,515,000.00	2,187,614.55
	STRIP PRINC	10,429,000.00	7,362,027.37
	STRIP PRINC	5,379,000.00	3,628,253.57
	STRIP PRINC	4,862,000.00	3,080,260.15
	SW AIRLINES 07-1 TRUST	698,954.12	729,450.61
	TAGUA LEASING LLC	945,328.62	964,642.25
	TENN VALLEY AUTHORITY	2,482,000.00	3,448,722.87
	TEXAS EASTERN TRANSMISSI	500,000.00	694,889.35
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	3,404,385.60
	TOTE MARITIME ALASKA LLC	705,000.00	837,395.22

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	TOTE SHIPHOLDINGS INC	2,579,000.00	2,850,039.13
	UNION PACIFIC CORP	1,460,000.00	1,733,307.04
	UNION PACIFIC RR 2014-1	793,602.54	875,866.82
	UNITED RENTALS NORTH AM	1,600,000.00	1,704,000.00
	UNP RR CO 2003 PASS TRST	213,771.42	220,498.96
	UNP RR CO 2006 PASS TRST	623,926.25	736,127.29
	UNUM GROUP	792,000.00	1,007,734.12
	USB CAPITAL IX	2,000,000.00	1,965,000.00
	VERIZON COMMUNICATIONS INC	195,000.00	270,312.99
	VERIZON COMMUNICATIONS INC	2,084,000.00	2,097,781.43
	VESSEL MANAGEMENT SERVIC	1,095,000.00	1,316,221.77
	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	689,666.05	715,576.80
	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	2,041,654.09	2,131,752.28
	WACHOVIA CAP TRUST III	2,000,000.00	2,025,260.00
	WASTE MANAGEMENT INC	1,631,000.00	1,703,263.75
<b>TOTAL TS Impact Bond</b>		<b>374,320,802.81</b>	<b>400,785,693.30</b>