

TS Impact Bond

Effective Date : 12/31/2021

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Impact Bond			
	321 HENDERSON RECEIVABLES LLC	964,799.22	1,073,567.31
	321 HENDERSON RECEIVABLES LLC	893,686.33	982,505.35
	321 HENDERSON RECEIVABLES LLC	1,196,135.61	1,325,646.48
	AFLAC INC	2,444,000.00	2,583,400.38
	AMER AIRLINE 16-3 AA PTT	2,388,815.73	2,373,823.76
	AMERICAN TOWER CORP	1,800,000.00	1,885,522.39
	AMERICAN TOWER TRUST I	1,350,000.00	1,351,133.06
	AMERICAN WATER CAPITAL C	2,148,000.00	2,267,140.43
	BURLINGTN NO SF 05-3 TR	26,617.00	26,886.83
	BURLINGTN NO SF 05-4 TR	497,820.30	509,662.20
	BURLINGTN NORTH SANTA FE	2,355,000.00	2,984,986.03
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	1,039,616.60
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,980,174.00
	CALIFORNIA ST MUNI FIN AUTH RE	1,605,000.00	1,548,446.22
	CALIFORNIA WATER SERVICE	1,623,000.00	2,155,019.90
	CANAL BARGE CO	1,089,000.00	1,244,910.34
	CD COMMERCIAL MORTGAGE TRUST	22,295.44	21,593.18
	CF HIPPOLYTA ISSUER LLC	2,199,072.21	2,158,221.58
	COMM MORTGAGE TRUST	2,300,000.00	2,287,644.40
	COMMONWEALTH EDISON CO	2,008,000.00	2,756,174.09
	CONTL AIRLINES 2007-1	354,485.21	358,534.18
	CONTL AIRLINES 2012-2 A	608,407.86	630,683.98
	CROWN CASTLE INTL CORP	2,000,000.00	2,234,382.44
	CSX TRANSPORTATION INC	1,453,228.87	1,526,384.67
	CVS PASS-THROUGH TR 2013	379,339.68	427,013.05
	CVS PASS-THROUGH TRUST	2,266,999.15	2,584,919.19
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	2,632,754.99
	DELTA AIR LINES 2019-1AA	3,150,000.00	3,256,991.01
	DOLP TRUST	2,440,000.00	2,552,771.92
	DOMINION ENERGY SOUTH	2,163,000.00	2,702,925.59
	DREYFUS GOVERNMENT CASH MANAGE	7,628,543.68	7,628,543.68
	DUKE ENERGY PROGRESS LLC	2,080,000.00	2,945,105.24
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	3,355,925.75
	ENTERGY LOUISIANA LLC	2,532,000.00	2,765,260.37
	ESSENTIAL UTILITIES INC	2,250,000.00	2,678,739.28
	EXP-IMP IMB	714,975.73	720,951.98
	FANNIE MAE	696,516.71	763,057.70
	FANNIE MAE	4,000,000.00	4,574,435.00
	FANNIE MAE	2,813,545.56	3,152,287.39
	FANNIE MAE	3,359,000.00	3,472,923.04
	FANNIE MAE	3,000,000.00	3,440,282.07
	FANNIE MAE	1,717,966.00	1,802,920.19
	FANNIE MAE	484,415.16	495,078.90
	FANNIE MAE	698,354.64	758,214.78
	FANNIE MAE	3,742,545.00	3,869,570.68
	FANNIE MAE	3,645,176.40	3,727,611.37

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	FANNIE MAE	1,917,467.01	1,995,275.06
	FANNIE MAE	577,747.90	579,823.96
	FANNIE MAE	1,984,187.04	2,100,695.33
	FANNIE MAE	4,997,860.07	5,150,239.88
	FANNIEMAE-ACES	2,590,000.00	2,728,546.09
	FANNIEMAE-ACES	1,163,720.99	1,185,121.82
	FEDEX 2020-1 CLASS AA	2,304,794.17	2,271,654.92
	FEDEX CORP 1999 PASS TST	116,360.99	120,339.90
	FHLMC MULTIFAMILY STRUCTURED P	2,935,464.09	3,038,274.32
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	3,784,094.06
	FHLMC MULTIFAMILY STRUCTURED P	3,512,146.00	3,706,226.84
	FHLMC MULTIFAMILY STRUCTURED P	3,760,000.00	3,923,652.50
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	3,256,617.85
	FHLMC MULTIFAMILY STRUCTURED P	3,000,000.00	2,900,662.50
	FHLMC MULTIFAMILY STRUCTURED P	2,712,000.00	2,655,969.27
	FHLMC MULTIFAMILY STRUCTURED P	1,650,000.00	1,687,188.69
	FISHERS LANE ASSOC LLC	1,421,747.14	1,518,733.37
	FISHERS LANE ASSOC LLC	545,000.00	666,528.71
	FORD MOTOR CREDIT CO LLC	2,347,000.00	2,441,865.74
	FREDDIE MAC	960,100.78	1,045,492.60
	FREDDIE MAC	1,586,641.67	1,674,366.75
	FREMF MORTGAGE TRUST	1,765,000.00	1,878,406.19
	FREMF MORTGAGE TRUST	2,000,000.00	2,115,703.00
	FREMF MORTGAGE TRUST	1,955,000.00	2,062,496.46
	FREMF MORTGAGE TRUST	1,395,037.00	1,397,391.82
	FREMF MORTGAGE TRUST	3,350,000.00	3,404,628.45
	FREMF MORTGAGE TRUST	2,015,000.00	2,078,939.17
	FREMF MORTGAGE TRUST	890,000.00	940,359.05
	FREMF MORTGAGE TRUST	2,000,000.00	2,137,937.80
	FRESB MULTIFAMILY MORTGAGE PAS	961,241.84	960,386.72
	FRESB MULTIFAMILY MORTGAGE PAS	917,573.80	938,198.75
	FRESB MULTIFAMILY MORTGAGE PAS	287,347.91	287,123.12
	FRESB MULTIFAMILY MORTGAGE PAS	1,992,514.32	2,072,532.70
	GATX CORP	2,823,000.00	2,949,166.87
	GEORGIA POWER CO	1,642,000.00	1,941,760.24
	GLOBE LIFE INC	1,398,000.00	1,427,638.73
	GLOBE LIFE INC	1,191,000.00	1,351,400.64
	GOVERNMENT NATIONAL MORTGAGE A	2,678,492.10	2,844,765.93
	GOVERNMENT NATIONAL MORTGAGE A	256,376.83	256,765.91
	GOVERNMENT NATIONAL MORTGAGE A	1,217,750.61	1,222,069.61
	GOVERNMENT NATIONAL MORTGAGE A	1,545,484.82	1,573,144.52
	GOVERNMENT NATIONAL MORTGAGE A	182,464.35	183,979.86
	GOVERNMENT NATIONAL MORTGAGE A	464,624.34	465,917.81
	GOVERNMENT NATIONAL MORTGAGE A	1,282,962.99	1,309,820.54
	GOVERNMENT NATIONAL MORTGAGE A	1,067,853.98	1,084,092.73
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,583,210.99
	GOVERNMENT NATIONAL MORTGAGE A	2,974,621.51	3,016,488.71

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	GOVERNMENT NATIONAL MORTGAGE A	1,167,915.53	1,184,671.61
	GOVERNMENT NATIONAL MORTGAGE A	4,135,230.44	3,992,475.67
	GOVERNMENT NATIONAL MORTGAGE A	5,561,239.80	5,632,914.17
	GOVERNMENT NATIONAL MORTGAGE A	2,449,554.21	2,372,777.10
	GOVERNMENT NATIONAL MORTGAGE A	3,880,526.62	3,765,045.64
	HCA INC	3,405,000.00	3,768,132.25
	HELIOS LEASING I LLC	1,969,768.06	1,989,483.00
	INDIANAPOLIS IN LOCAL PUBLIC I	1,200,000.00	1,688,097.24
	INT DEVELOPMENT FIN CORP	2,325,000.00	2,325,000.00
	KANSAS CITY SOUTHERN	1,180,000.00	1,207,159.43
	KANSAS CITY SOUTHERN	1,625,000.00	1,703,199.81
	KENTUCKY UTILITIES CO	1,845,000.00	2,354,099.82
	KROGER CO	1,265,000.00	1,719,129.46
	KROGER CO	1,000,000.00	1,152,655.39
	LAM RESEARCH CORP	1,900,000.00	1,870,521.48
	LOGISTICS 1 MI TN VA SR	2,333,828.00	2,247,499.70
	LOS ANGELES CA DEPT OF WTR & P	2,010,000.00	2,664,931.97
	LOS ANGELES CA UNIF SCH DIST	2,700,000.00	3,760,250.04
	LOUISIANA ST HSG CORP SF MTGE	842,521.99	858,029.45
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	2,002,408.24
	MATSON NAVIGATION CO	914,000.00	1,010,086.51
	MINNESOTA ST HSG FIN AGY HOME0	3,750,245.77	3,687,121.63
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	2,615,772.66
	NATIONAL RURAL UTIL COOP	2,386,000.00	2,483,219.12
	NATIONWIDE MUTUAL INSURA	708,000.00	1,225,049.29
	NEVADA ST HSG DIV SF MTGE REVE	2,395,524.43	2,383,503.69
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,875,488.40
	NORFOLK SOUTHERN CORP	1,941,000.00	1,973,386.40
	NORTHWESTERN MUTUAL GLBL	1,000,000.00	987,873.79
	NORTHWESTERN MUTUAL LIFE	2,150,000.00	2,377,891.38
	OHIO ST HSG FIN AGY RSDL MTGER	930,000.00	943,333.04
	PACIFIC LIFE GF II	2,175,000.00	2,164,896.39
	PACIFICORP	2,926,000.00	3,052,151.04
	PETROLEOS MEXICANOS	1,375,000.00	1,394,937.89
	PNC BANK NA	2,000,000.00	2,068,214.64
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,940,464.96
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,543,699.09
	PROGRESSIVE CORP/THE	1,500,000.00	1,859,632.79
	PROTECTIVE LIFE GLOBAL	2,000,000.00	1,975,255.48
	PULTEGROUP INC	1,535,000.00	2,181,179.53
	RELIANCE INDUSTRIES LTD	2,253,315.77	2,285,340.61
	RELIANCE STAND LIFE II	2,040,000.00	2,124,340.39
	REPUBLIC SERVICES INC	2,250,000.00	2,257,650.88
	ROYAL CARIBBEAN CRUISES LTD	1,300,000.00	1,317,901.00
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	2,407,074.70
	SBA TOWER TRUST	1,500,000.00	1,539,227.25
	SBA TOWER TRUST	805,000.00	792,263.53

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	SLG OFFICE TRUST	2,125,000.00	2,176,215.05
	SMALL BUSINESS ADMINISTRATION	2,161,959.94	2,320,702.71
	SMALL BUSINESS ADMINISTRATION	2,385,765.53	2,589,545.45
	SMALL BUSINESS ADMINISTRATION	2,719,546.78	2,913,324.01
	SMALL BUSINESS ADMINISTRATION	3,694,602.83	3,545,029.79
	SMALL BUSINESS ADMINISTRATION	4,200,000.00	4,153,682.82
	SMALL BUSINESS ADMINISTRATION	5,000,000.00	5,017,825.00
	SMALL BUSINESS ADMINISTRATION	10,812.73	10,932.81
	SMALL BUSINESS ADMINISTRATION	4,460.68	4,548.98
	SMALL BUSINESS ADMINISTRATION	24,676.51	25,374.38
	SMALL BUSINESS ADMINISTRATION	62,973.68	65,335.72
	SMALL BUSINESS ADMINISTRATION	62,069.43	64,684.17
	SMALL BUSINESS ADMINISTRATION	110,158.00	117,960.90
	SMALL BUSINESS ADMINISTRATION	108,867.95	115,045.30
	SMALL BUSINESS ADMINISTRATION	201,361.13	211,488.04
	SMALL BUSINESS ADMINISTRATION	190,040.37	201,123.05
	SMALL BUSINESS ADMINISTRATION	271,146.77	289,855.17
	SMALL BUSINESS ADMINISTRATION	532,513.74	573,051.93
	SMALL BUSINESS ADMINISTRATION	510,173.95	554,280.43
	SMALL BUSINESS ADMINISTRATION	236,764.12	254,074.09
	SMALL BUSINESS ADMINISTRATION	225,463.91	248,744.28
	SMALL BUSINESS ADMINISTRATION	545,266.93	580,694.12
	SMALL BUSINESS ADMINISTRATION	269,646.86	285,574.06
	SMALL BUSINESS ADMINISTRATION	329,325.02	353,295.34
	SMALL BUSINESS ADMINISTRATION	231,814.75	248,968.02
	SMALL BUSINESS ADMINISTRATION	629,140.58	654,619.77
	SMALL BUSINESS ADMINISTRATION	1,068,484.72	1,130,660.70
	SMALL BUSINESS ADMINISTRATION	2,161,927.95	2,242,630.34
	SMALL BUSINESS ADMINISTRATION	58,000.17	58,182.96
	SMALL BUSINESS ADMINISTRATION	5,013,778.94	5,080,681.30
	SMALL BUSINESS ADMINISTRATION	3,513,384.99	3,560,334.00
	SMALL BUSINESS ADMINISTRATION	2,119,319.68	2,217,691.51
	SMALL BUSINESS ADMINISTRATION	2,297,743.42	2,373,551.26
	SMALL BUSINESS ADMINISTRATION	4,107,315.41	4,252,462.60
	SMALL BUSINESS ADMINISTRATION	2,910,629.59	3,004,220.01
	SMALL BUSINESS ADMINISTRATION	2,073,245.61	2,157,940.39
	SMALL BUSINESS ADMINISTRATION	2,769,003.91	2,889,975.88
	SMALL BUSINESS ADMINISTRATION	3,686,830.75	3,770,591.12
	SMALL BUSINESS ADMINISTRATION	4,023,250.99	4,119,317.77
	SMALL BUSINESS ADMINISTRATION	4,162,076.80	4,402,227.80
	SMALL BUSINESS ADMINISTRATION	3,419,313.57	3,581,330.90
	SMALL BUSINESS ADMINISTRATION	4,030,886.17	4,212,699.69
	SMALL BUSINESS ADMINISTRATION	2,129,451.18	2,249,318.63
	SMALL BUSINESS ADMINISTRATION	5,227,034.58	5,483,254.41
	SMALL BUSINESS ADMINISTRATION	5,537,982.95	5,860,047.12
	SMALL BUSINESS ADMINISTRATION	1,954,398.54	2,155,654.88
	SMALL BUSINESS ADMINISTRATION	2,227,956.23	2,296,810.77

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	SMALL BUSINESS ADMINISTRATION	2,483,896.77	2,569,416.34
	SMALL BUSINESS ADMINISTRATION	4,000,000.00	3,979,990.80
	STRIP PRINC	10,429,000.00	6,863,150.84
	STRIP PRINC	5,379,000.00	3,398,222.79
	STRIP PRINC	4,862,000.00	2,945,683.98
	SW AIRLINES 07-1 TRUST	362,707.56	368,683.71
	TENN VALLEY AUTHORITY	2,482,000.00	3,216,927.08
	TESLA AUTO LEASE TRUST	1,483,081.52	1,479,848.85
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,904,547.19
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	3,169,304.69
	TOTE MARITIME ALASKA LLC	628,000.00	722,212.70
	TOTE SHIPHOLDINGS INC	2,450,000.00	2,677,458.66
	TRAVIS CNTY TX HSG FIN CORP MF	1,281,000.00	1,272,192.23
	UNION PACIFIC CORP	1,960,000.00	2,057,238.29
	UNION PACIFIC RR 2014-1	1,267,109.16	1,335,853.51
	UNITED RENTALS NORTH AM	1,600,000.00	1,681,400.02
	UNP RR CO 2003 PASS TRST	150,519.48	155,910.76
	UNP RR CO 2006 PASS TRST	732,865.90	838,603.76
	UNUM GROUP	844,000.00	1,061,756.95
	UNUM GROUP	1,100,000.00	1,336,898.43
	US TREASURY N/B	9,970,000.00	9,115,150.37
	US TREASURY N/B	6,840,000.00	6,798,318.75
	USB CAPITAL IX	2,000,000.00	1,926,067.32
	VERIZON COMMUNICATIONS	2,400,000.00	2,281,703.62
	VERIZON COMMUNICATIONS	755,000.00	757,048.77
	VESSEL MANAGEMENT SERVIC	1,064,000.00	1,259,645.70
	VIRGINIA ST HSG DEV AUTH CMWLT	517,802.12	521,840.25
	VIRGINIA ST HSG DEV AUTH CMWLT	1,330,804.01	1,348,917.45
	VIRGINIA ST HSG DEV AUTH CMWLT	2,441,925.16	2,446,080.34
	WASHINGTON ST	1,515,000.00	2,108,271.58
	WASTE MANAGEMENT INC	2,100,000.00	2,357,235.43
	TOTAL TS Impact Bond	438,455,276.38	457,886,617.59