

TS Impact Bond

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Impact Bond			
	321 HENDERSON RECEIVABLES LLC	883,937.70	774,521.50
	321 HENDERSON RECEIVABLES LLC	1,069,253.19	950,713.64
	321 HENDERSON RECEIVABLES LLC	1,206,528.94	1,002,276.74
	321 HENDERSON RECEIVABLES LLC	1,961,577.80	1,699,884.10
	AMER AIRLINE 16-3 AA PTT	3,610,759.56	3,133,486.47
	AMER AIRLN 15-2 B PTT	1,488,595.05	1,463,052.69
	AMERICAN EXPRESS CO	3,000,000.00	2,862,724.17
	AMERICAN TOWER CORP	2,500,000.00	2,293,423.70
	AMERICAN TOWER TRUST I	3,225,000.00	3,206,943.87
	AMERICAN WATER CAPITAL C	3,600,000.00	3,325,013.71
	AT&T INC	1,000,000.00	976,737.19
	AT&T INC	1,500,000.00	1,293,773.64
	AVISTA CORP	2,250,000.00	1,879,946.82
	BANK OF AMERICA CORP	3,000,000.00	3,093,164.52
	BURLINGTN NO SF 05-3 TR	6,664.80	6,663.35
	BURLINGTN NO SF 05-4 TR	155,679.99	154,983.63
	BURLINGTN NORTH SANTA FE	2,355,000.00	2,522,656.15
	CALIFORNIA ST	2,500,000.00	3,037,186.50
	CALIFORNIA ST HLTH FACS FING A	875,000.00	795,212.25
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	854,457.40
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,570,457.80
	CALIFORNIA ST MUNI FIN AUTH CO	1,580,000.00	1,113,129.59
	CALIFORNIA WATER SERVICE	1,623,000.00	1,663,239.87
	CANAL BARGE CO	2,041,000.00	2,004,775.52
	CD COMMERCIAL MORTGAGE TRUST	20,388.89	17,923.24
	CF HIPPOLYTA ISSUER LLC	2,324,101.42	2,011,701.28
	CITIGROUP COMMERCIAL MORTGAGE	2,979,161.00	2,448,825.06
	CLECO SECURITIZATION I	3,270,000.00	3,003,698.59
	COMM MORTGAGE TRUST	2,300,000.00	2,021,053.01
	COMMONWEALTH EDISON CO	2,008,000.00	2,103,672.99
	CONTL AIRLINES 2012-2 A	558,641.32	533,192.14
	CROWN CASTLE INC	2,000,000.00	1,893,387.96
	CSX CORP	1,000,000.00	1,074,598.99
	CSX TRANSPORTATION INC	1,347,390.80	1,347,839.10
	CVS PASS-THROUGH TR 2013	1,179,413.80	1,062,649.03
	CVS PASS-THROUGH TRUST	2,193,873.25	2,163,064.16
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	1,936,171.49
	DELTA AIR LINES 2019-1AA	5,000,000.00	4,873,887.00
	DOLP TRUST	2,440,000.00	1,943,679.36
	DOMINION ENERGY SOUTH	2,163,000.00	1,936,955.21
	DREYFUS GOVERNMENT CASH MANAGE	3,383,091.34	3,383,091.34
	DUKE ENERGY FL PROJ FIN	1,900,000.00	1,600,862.27
	DUKE ENERGY PROGRESS LLC	2,328,000.00	2,513,574.10
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	2,560,149.06
	ENTERGY LOUISIANA LLC	2,532,000.00	2,457,061.48
	ESSENTIAL UTILITIES INC	3,000,000.00	2,434,051.02

TS Impact Bond

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	EXP-IMP IMB	480,681.81	464,349.66
	FANNIE MAE	526,416.45	520,869.51
	FANNIE MAE	4,000,000.00	3,398,686.96
	FANNIE MAE	2,860,179.77	2,644,369.94
	FANNIE MAE	3,000,000.00	2,469,037.23
	FANNIE MAE	1,449,344.40	1,293,069.93
	FANNIE MAE	189,456.01	175,846.54
	FANNIE MAE	529,865.97	508,159.83
	FANNIE MAE	3,860,363.00	3,584,953.05
	FANNIE MAE	3,479,343.29	3,301,026.56
	FANNIE MAE	3,316,391.37	2,820,806.26
	FANNIE MAE	1,576,574.51	1,394,250.43
	FANNIE MAE	8,010,413.68	7,078,491.68
	FANNIE MAE	554,697.64	548,121.72
	FANNIE MAE	1,504,514.91	1,371,577.82
	FANNIE MAE	4,223,476.16	3,655,331.57
	FANNIE MAE	5,176,835.76	5,108,440.08
	FANNIE MAE	6,225,114.23	5,846,838.57
	FANNIE MAE	6,151,292.69	5,927,200.91
	FANNIEMAE-ACES	2,309,023.92	2,191,691.10
	FEDEX 2020-1 CLASS AA	2,174,588.35	1,786,601.34
	FEDEX CORP	2,000,000.00	1,886,282.96
	FHLMC MULTIFAMILY STRUCTURED P	2,326,874.55	2,249,969.48
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	2,975,675.17
	FHLMC MULTIFAMILY STRUCTURED P	3,760,000.00	3,323,543.71
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	2,537,113.63
	FHLMC MULTIFAMILY STRUCTURED P	2,919,450.99	2,544,882.22
	FHLMC MULTIFAMILY STRUCTURED P	2,732,000.00	2,215,953.07
	FHLMC MULTIFAMILY STRUCTURED P	1,650,000.00	1,366,070.81
	FISHERS LANE ASSOC LLC	1,337,353.48	1,274,323.37
	FISHERS LANE ASSOC LLC	710,000.00	708,449.90
	FREDDIE MAC	705,836.30	713,047.63
	FREDDIE MAC	1,283,136.13	1,169,908.64
	FREMF MORTGAGE TRUST	1,765,000.00	1,712,377.94
	FREMF MORTGAGE TRUST	2,000,000.00	1,925,102.40
	FREMF MORTGAGE TRUST	2,180,000.00	2,063,498.62
	FREMF MORTGAGE TRUST	2,600,000.00	2,572,180.00
	FREMF MORTGAGE TRUST	1,930,000.00	1,882,596.69
	FREMF MORTGAGE TRUST	2,000,000.00	1,909,905.60
	FREMF MORTGAGE TRUST	2,500,000.00	2,370,128.00
	FREMF MORTGAGE TRUST	245,000.00	233,689.99
	FREMF MORTGAGE TRUST	2,200,000.00	2,030,732.00
	FREMF MORTGAGE TRUST	750,000.00	690,159.15
	FRESB MULTIFAMILY MORTGAGE PAS	737,794.69	733,215.57
	FRESB MULTIFAMILY MORTGAGE PAS	596,606.94	566,156.66
	FRESB MULTIFAMILY MORTGAGE PAS	183,962.49	183,070.99
	FRESB MULTIFAMILY MORTGAGE PAS	2,313,577.56	2,192,684.34

TS Impact Bond

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	FRESB MULTIFAMILY MORTGAGE PAS	2,873,268.49	2,727,778.82
	FRESB MULTIFAMILY MORTGAGE PAS	1,554,562.31	1,481,227.39
	GATX CORP	2,823,000.00	2,697,693.18
	GATX CORP	1,075,000.00	798,114.84
	GEORGIA POWER CO	1,642,000.00	1,490,914.88
	GLOBE LIFE INC	2,599,000.00	2,523,408.24
	GOVERNMENT NATIONAL MORTGAGE A	1,841,156.83	1,815,404.02
	GOVERNMENT NATIONAL MORTGAGE A	156,750.25	155,885.99
	GOVERNMENT NATIONAL MORTGAGE A	1,040,099.81	1,028,623.97
	GOVERNMENT NATIONAL MORTGAGE A	540,947.03	528,159.47
	GOVERNMENT NATIONAL MORTGAGE A	249,133.83	237,822.06
	GOVERNMENT NATIONAL MORTGAGE A	20,020.17	18,754.75
	GOVERNMENT NATIONAL MORTGAGE A	972,737.91	906,408.47
	GOVERNMENT NATIONAL MORTGAGE A	419,488.64	395,265.52
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,105,063.10
	GOVERNMENT NATIONAL MORTGAGE A	1,661,368.85	1,512,311.67
	GOVERNMENT NATIONAL MORTGAGE A	979,072.15	851,087.06
	GOVERNMENT NATIONAL MORTGAGE A	1,165,072.55	1,104,929.87
	GOVERNMENT NATIONAL MORTGAGE A	3,859,935.91	2,904,051.35
	GOVERNMENT NATIONAL MORTGAGE A	4,904,087.11	4,151,776.12
	GOVERNMENT NATIONAL MORTGAGE A	2,251,618.69	1,645,236.84
	GOVERNMENT NATIONAL MORTGAGE A	3,672,617.99	2,959,273.28
	HCA INC	3,405,000.00	3,387,659.73
	HELIOS LEASING I LLC	1,265,339.96	1,232,082.93
	INDIANAPOLIS IN LOCAL PUBLIC I	2,750,000.00	2,972,823.43
	INT DEVELOPMENT FIN CORP	2,290,869.00	1,855,982.75
	J.G. WENTWORTH XLII LLC	2,743,496.04	2,401,455.61
	KANSAS CITY SOUTHERN	1,180,000.00	1,169,581.52
	KANSAS CITY SOUTHERN	1,625,000.00	1,527,590.72
	KENTUCKY UTILITIES CO	3,415,000.00	3,250,377.02
	KEY BANK NA	2,400,000.00	2,348,031.34
	KROGER CO/THE	1,265,000.00	1,396,545.15
	KROGER CO/THE	1,000,000.00	965,542.40
	LAM RESEARCH CORP	1,900,000.00	1,552,725.41
	LOGISTICS 1 MI TN VA SR	2,605,493.24	2,059,542.62
	LOS ANGELES CA DEPT OF WTR & P	2,010,000.00	2,171,582.69
	LOS ANGELES CA UNIF SCH DIST	3,500,000.00	3,915,479.75
	LOUISIANA ST HSG CORP SF MTGE	708,821.28	670,308.68
	LOUISIANA ST LOCAL GOVT ENVRNM	4,445,000.00	4,209,815.05
	MASSMUTUAL GLOBAL FUNDIN	2,000,000.00	1,963,081.48
	MATSON NAVIGATION CO	892,000.00	902,307.09
	MET LIFE GLOB FUNDING I	1,500,000.00	1,332,975.68
	MET LIFE GLOB FUNDING I	2,000,000.00	1,903,956.58
	MINNESOTA ST HSG FIN AGY HOMEO	3,579,495.17	3,023,648.61
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	1,998,996.51
	NATIONAL RURAL UTIL COOP	2,386,000.00	2,353,419.74
	NATIONWIDE MUTUAL INSURA	1,334,000.00	1,723,136.48

TS Impact Bond

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	NATIONWIDE MUTUAL INSURA	1,500,000.00	1,128,307.94
	NEVADA ST HSG DIV SF MTGE REVE	1,989,176.12	1,824,895.63
	NEW YORK LIFE GLOBAL FDG	1,300,000.00	1,211,858.05
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,660,000.00
	NORFOLK SOUTHERN CORP	1,941,000.00	1,938,436.04
	NORTHWESTERN MUTUAL GLBL	1,000,000.00	947,778.85
	NORTHWESTERN MUTUAL LIFE	2,350,000.00	1,630,915.02
	OHIO ST HSG FIN AGY RSDL MTGE	790,000.00	750,902.27
	OKLAHOMA ST DEV FIN AUTH	3,000,000.00	2,821,682.40
	OKLAHOMA ST DEV FIN AUTH	1,000,000.00	947,015.50
	PACIFIC LIFE GF II	3,500,000.00	3,089,715.97
	PETROLEOS MEXICANOS	825,000.00	811,172.27
	PG&E WILDFIRE RECOVERY	2,080,000.00	1,969,803.20
	PNC BANK NA	3,500,000.00	2,960,355.97
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,319,919.58
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,101,479.93
	PROGRESSIVE CORP/THE	1,500,000.00	1,266,376.16
	PROTECTIVE LIFE CORP	1,104,000.00	1,304,252.95
	PROTECTIVE LIFE GLOBAL	3,500,000.00	3,152,753.84
	PULTEGROUP INC	1,785,000.00	1,994,425.86
	RELIANCE INDUSTRIES LTD	1,752,578.91	1,668,084.52
	RELIANCE STAND LIFE II	2,610,000.00	2,355,943.02
	REPUBLIC SERVICES INC	2,750,000.00	2,312,364.81
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	1,775,497.67
	SBA TOWER TRUST	1,500,000.00	1,414,573.05
	SBA TOWER TRUST	1,700,000.00	1,496,583.61
	SBA TOWER TRUST	805,000.00	684,566.93
	SCE RECOVERY FUNDING LLC	3,490,000.00	2,741,152.24
	SIERRA PACIFIC POWER CO	1,110,000.00	1,032,030.41
	SLG OFFICE TRUST	2,125,000.00	1,700,427.76
	SMALL BUSINESS ADMINISTRATION	1,931,210.86	1,815,081.94
	SMALL BUSINESS ADMINISTRATION	2,061,122.63	1,906,363.24
	SMALL BUSINESS ADMINISTRATION	2,455,786.32	2,260,205.29
	SMALL BUSINESS ADMINISTRATION	3,812,498.87	3,027,652.52
	SMALL BUSINESS ADMINISTRATION	4,500,254.12	3,633,146.51
	SMALL BUSINESS ADMINISTRATION	5,216,886.74	4,256,997.84
	SMALL BUSINESS ADMINISTRATION	1,031.13	1,028.33
	SMALL BUSINESS ADMINISTRATION	3,437,961.53	3,016,104.74
	SMALL BUSINESS ADMINISTRATION	12,914.98	12,725.36
	SMALL BUSINESS ADMINISTRATION	2,206,866.63	2,032,127.81
	SMALL BUSINESS ADMINISTRATION	33,298.77	32,718.06
	SMALL BUSINESS ADMINISTRATION	36,185.19	35,842.99
	SMALL BUSINESS ADMINISTRATION	3,000,000.00	2,860,109.70
	SMALL BUSINESS ADMINISTRATION	3,205,000.00	3,020,801.60
	SMALL BUSINESS ADMINISTRATION	9,640,000.00	9,317,578.63
	SMALL BUSINESS ADMINISTRATION	73,434.96	73,203.57
	SMALL BUSINESS ADMINISTRATION	75,759.64	75,345.34

TS Impact Bond

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	SMALL BUSINESS ADMINISTRATION	127,120.53	123,780.02
	SMALL BUSINESS ADMINISTRATION	162,674.32	161,642.92
	SMALL BUSINESS ADMINISTRATION	191,020.43	188,326.20
	SMALL BUSINESS ADMINISTRATION	331,563.07	330,670.24
	SMALL BUSINESS ADMINISTRATION	360,865.88	358,735.80
	SMALL BUSINESS ADMINISTRATION	167,633.19	165,173.58
	SMALL BUSINESS ADMINISTRATION	169,374.00	169,969.81
	SMALL BUSINESS ADMINISTRATION	375,205.45	369,718.56
	SMALL BUSINESS ADMINISTRATION	189,147.84	185,703.38
	SMALL BUSINESS ADMINISTRATION	424,729.20	412,340.10
	SMALL BUSINESS ADMINISTRATION	171,422.72	167,326.95
	SMALL BUSINESS ADMINISTRATION	460,423.29	445,146.86
	SMALL BUSINESS ADMINISTRATION	720,562.10	703,135.23
	SMALL BUSINESS ADMINISTRATION	1,587,930.13	1,492,667.34
	SMALL BUSINESS ADMINISTRATION	3,772,429.12	3,417,695.54
	SMALL BUSINESS ADMINISTRATION	2,744,951.67	2,477,582.95
	SMALL BUSINESS ADMINISTRATION	1,577,077.14	1,491,641.51
	SMALL BUSINESS ADMINISTRATION	2,130,869.38	1,979,689.95
	SMALL BUSINESS ADMINISTRATION	3,078,009.70	2,874,909.08
	SMALL BUSINESS ADMINISTRATION	2,403,306.11	2,222,821.91
	SMALL BUSINESS ADMINISTRATION	1,755,547.12	1,619,261.36
	SMALL BUSINESS ADMINISTRATION	2,020,628.53	1,878,362.95
	SMALL BUSINESS ADMINISTRATION	2,788,553.01	2,534,062.97
	SMALL BUSINESS ADMINISTRATION	3,058,682.47	2,739,972.04
	SMALL BUSINESS ADMINISTRATION	3,485,436.58	3,219,583.86
	SMALL BUSINESS ADMINISTRATION	2,910,478.74	2,662,691.64
	SMALL BUSINESS ADMINISTRATION	3,750,250.00	3,433,348.25
	SMALL BUSINESS ADMINISTRATION	1,831,672.91	1,675,270.76
	SMALL BUSINESS ADMINISTRATION	4,721,675.95	4,350,746.75
	SMALL BUSINESS ADMINISTRATION	4,419,849.74	4,165,092.25
	SMALL BUSINESS ADMINISTRATION	1,773,828.64	1,688,422.52
	SMALL BUSINESS ADMINISTRATION	3,241,223.12	3,103,174.24
	SMALL BUSINESS ADMINISTRATION	1,273,169.13	1,196,470.11
	SMALL BUSINESS ADMINISTRATION	1,913,565.52	1,781,173.58
	SMALL BUSINESS ADMINISTRATION	3,993,090.04	3,453,840.00
	SMITHSONIAN INSTITUTION	2,570,000.00	1,894,900.22
	SOUTHAVEN CMBD CYCLE GEN	2,024,023.33	1,888,207.24
	STRIP PRINC	10,429,000.00	4,480,165.64
	STRIP PRINC	5,379,000.00	2,138,844.02
	T-MOBILE US TRUST 2022-1	2,500,000.00	2,497,431.00
	TEACHERS INSUR & ANNUITY	2,802,000.00	2,576,964.60
	TENN VALLEY AUTHORITY	2,482,000.00	2,460,241.70
	TESLA AUTO LEASE TRUST	453,418.35	449,521.72
	TESLA AUTO LEASE TRUST	290,000.00	271,530.83
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,538,338.86
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	2,690,062.06
	TOTE MARITIME ALASKA LLC	625,000.00	651,485.89

TS Impact Bond

Effective Date : 12/30/2022

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	TOTE SHIPHOLDINGS INC	2,322,000.00	2,076,537.04
	TRAVIS CNTY TX HSG FIN CORP MF	1,281,000.00	882,762.08
	UNION PACIFIC CORP	1,960,000.00	1,565,316.49
	UNION PACIFIC RR 2014-1	1,209,695.68	1,149,132.27
	UNITED AIR 2016-2 AA PTT	576,781.14	491,194.14
	UNITED RENTALS NORTH AM	1,600,000.00	1,516,240.00
	UNP RR CO 2003 PASS TRST	53,821.78	53,694.22
	UNP RR CO 2006 PASS TRST	559,508.04	575,990.15
	UNUM GROUP	844,000.00	888,122.14
	UNUM GROUP	1,100,000.00	1,163,125.15
	US BANCORP	1,405,000.00	1,431,630.62
	US TREASURY N/B	7,870,000.00	5,155,157.40
	US TREASURY N/B	4,850,000.00	3,112,904.31
	US TREASURY N/B	9,227,000.00	7,462,336.25
	US TREASURY N/B	3,000,000.00	2,440,898.43
	US TREASURY N/B	6,250,000.00	6,045,410.13
	USB CAPITAL IX	2,000,000.00	1,574,999.24
	VERIZON COMMUNICATIONS	1,185,000.00	1,069,676.59
	VERIZON COMMUNICATIONS	1,200,000.00	1,043,359.03
	VESSEL MANAGEMENT SERVIC	3,004,000.00	3,039,170.08
	VIRGINIA ST HSG DEV AUTH CMWLT	462,787.23	419,322.67
	VIRGINIA ST HSG DEV AUTH CMWLT	1,098,243.52	978,068.88
	VIRGINIA ST HSG DEV AUTH CMWLT	2,700,914.80	2,243,772.82
	WASHINGTON ST	1,600,000.00	1,673,772.96
	WASTE MANAGEMENT INC	2,100,000.00	1,840,828.42
TOTAL TS Impact Bond		550,825,807.15	494,509,363.21