

TS Impact Bond

Effective Date : 06/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Impact Bond			
	321 HENDERSON RECEIVABLES LLC	848,682.73	765,357.19
	321 HENDERSON RECEIVABLES LLC	1,005,110.58	884,135.77
	321 HENDERSON RECEIVABLES LLC	1,427,794.87	1,263,755.09
	321 HENDERSON RECEIVABLES LLC	1,150,254.59	961,199.67
	321 HENDERSON RECEIVABLES LLC	3,002,838.87	2,609,854.64
	AMER AIRLINE 16-3 AA PTT	3,486,460.11	3,087,714.71
	AMER AIRLN 15-2 B PTT	1,372,163.69	1,362,172.55
	AMERICAN EXPRESS CO	3,000,000.00	2,855,871.54
	AMERICAN TOWER CORP	2,500,000.00	2,302,166.08
	AMERICAN WATER CAPITAL C	3,600,000.00	3,322,349.35
	AT&T INC	1,000,000.00	1,037,876.74
	AT&T INC	1,500,000.00	1,325,683.11
	ATMOS ENERGY KANSAS	3,000,000.00	2,984,558.94
	AVISTA CORP	2,250,000.00	1,937,066.31
	BANK OF AMERICA CORP	3,000,000.00	3,083,077.08
	BANNER HEALTH	3,500,000.00	2,848,880.06
	BNSF RAILWAY CO 2015-1 P	678,121.53	629,248.09
	BRAZOS SECURITIZATN LLC	1,500,000.00	1,496,667.20
	BURLINGTN NORTH SANTA FE	2,355,000.00	2,528,688.15
	CALIFORNIA ST	2,675,000.00	3,229,994.29
	CALIFORNIA ST HLTH FACS FING A	875,000.00	812,599.03
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	870,118.70
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,610,821.40
	CALIFORNIA ST MUNI FIN AUTH RE	1,570,000.00	1,139,881.23
	CALIFORNIA WATER SERVICE	1,623,000.00	1,600,726.52
	CANADIAN PACIFIC RAILWAY	1,625,000.00	1,520,803.07
	CANAL BARGE CO	1,956,000.00	1,894,200.53
	CD COMMERCIAL MORTGAGE TRUST	19,478.03	17,092.29
	CF HIPPOLYTA ISSUER LLC	2,301,456.93	1,993,323.38
	CITIGROUP COMMERCIAL MORTGAGE	2,979,161.00	2,410,832.41
	CLECO SECURITIZATION I	3,270,000.00	3,101,201.85
	COMM MORTGAGE TRUST	2,300,000.00	1,979,198.76
	COMMONWEALTH EDISON CO	2,008,000.00	2,091,898.06
	CONTL AIRLINES 2012-2 A	533,415.09	516,374.88
	CROWN CASTLE INC	2,000,000.00	1,878,995.28
	CSX CORP	1,500,000.00	1,613,645.31
	CVS PASS-THROUGH TR 2013	1,146,389.04	1,057,733.00
	CVS PASS-THROUGH TRUST	2,035,914.44	2,018,550.47
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	2,022,700.42
	DELTA AIR LINES 2019-1AA	5,000,000.00	4,899,290.50
	DOLP TRUST	2,440,000.00	1,908,216.88
	DOMINION ENERGY SOUTH	2,163,000.00	1,963,364.79
	DREYFUS GOVERNMENT CASH MANAGE	4,388,492.85	4,388,492.85
	DUKE ENERGY FL PROJ FIN	1,900,000.00	1,595,342.90
	DUKE ENERGY PROGRESS LLC	2,328,000.00	2,509,933.41
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	2,578,010.46

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	ENTERGY LOUISIANA LLC	2,532,000.00	2,461,995.09
	ESSENTIAL UTILITIES INC	3,000,000.00	2,426,868.78
	EXP-IMP IMB	362,035.93	350,909.65
	FANNIE MAE	470,903.77	463,965.29
	FANNIE MAE	4,000,000.00	3,361,628.56
	FANNIE MAE	2,837,466.92	2,627,346.71
	FANNIE MAE	1,581,408.86	1,470,790.81
	FANNIE MAE	3,000,000.00	2,552,165.85
	FANNIE MAE	1,391,091.45	1,243,428.72
	FANNIE MAE	172,669.11	159,590.86
	FANNIE MAE	512,179.44	488,971.22
	FANNIE MAE	3,860,363.00	3,549,016.08
	FANNIE MAE	3,460,114.45	3,263,540.26
	FANNIE MAE	3,236,803.09	2,752,898.02
	FANNIE MAE	1,513,198.34	1,341,984.67
	FANNIE MAE	7,702,914.93	6,821,123.36
	FANNIE MAE	542,610.66	537,015.12
	FANNIE MAE	1,450,392.13	1,324,398.99
	FANNIE MAE	4,031,222.89	3,538,833.56
	FANNIE MAE	4,768,590.50	4,347,260.11
	FANNIE MAE	5,018,656.93	4,923,704.44
	FANNIE MAE	6,091,086.33	5,717,052.64
	FANNIE MAE	5,982,262.69	5,754,213.99
	FANNIEMAE-ACES	2,300,696.86	2,164,510.79
	FEDEX 2020-1 CLASS AA	2,109,485.44	1,720,308.16
	FEDEX CORP	2,000,000.00	1,910,161.44
	FHLMC MULTIFAMILY STRUCTURED P	2,209,209.52	2,135,958.10
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	3,008,863.99
	FHLMC MULTIFAMILY STRUCTURED P	3,760,000.00	3,331,658.17
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	2,539,390.88
	FHLMC MULTIFAMILY STRUCTURED P	2,838,887.25	2,466,305.16
	FHLMC MULTIFAMILY STRUCTURED P	2,732,000.00	2,233,366.83
	FHLMC MULTIFAMILY STRUCTURED P	1,650,000.00	1,370,944.91
	FISHERS LANE ASSOC LLC	1,261,087.36	1,197,668.70
	FISHERS LANE ASSOC LLC	710,000.00	710,598.09
	FREDDIE MAC	570,831.39	571,191.60
	FREDDIE MAC	1,204,580.52	1,100,080.38
	FREMF MORTGAGE TRUST	2,515,000.00	2,444,551.08
	FREMF MORTGAGE TRUST	2,000,000.00	1,936,617.60
	FREMF MORTGAGE TRUST	2,180,000.00	2,077,194.69
	FREMF MORTGAGE TRUST	1,930,000.00	1,892,688.85
	FREMF MORTGAGE TRUST	2,000,000.00	1,914,610.60
	FREMF MORTGAGE TRUST	500,000.00	476,335.15
	FREMF MORTGAGE TRUST	2,500,000.00	2,383,038.75
	FREMF MORTGAGE TRUST	245,000.00	234,139.13
	FREMF MORTGAGE TRUST	425,000.00	403,519.74
	FREMF MORTGAGE TRUST	2,450,000.00	2,275,842.24

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	FREMF MORTGAGE TRUST	750,000.00	698,374.05
	FREMF MORTGAGE TRUST	1,450,000.00	1,359,018.01
	FRESB MULTIFAMILY MORTGAGE PAS	730,570.32	724,568.54
	FRESB MULTIFAMILY MORTGAGE PAS	673,901.08	636,707.20
	FRESB MULTIFAMILY MORTGAGE PAS	181,858.24	180,883.68
	FRESB MULTIFAMILY MORTGAGE PAS	2,261,542.81	2,121,611.88
	FRESB MULTIFAMILY MORTGAGE PAS	2,821,393.90	2,642,667.62
	FRESB MULTIFAMILY MORTGAGE PAS	1,539,300.51	1,440,339.80
	GATX CORP	2,823,000.00	2,679,044.42
	GATX CORP	1,075,000.00	823,621.65
	GEORGIA POWER CO	1,642,000.00	1,503,169.74
	GLOBE LIFE INC	2,599,000.00	2,512,424.97
	GOVERNMENT NATIONAL MORTGAGE A	1,424,774.51	1,393,156.20
	GOVERNMENT NATIONAL MORTGAGE A	984,044.48	976,061.91
	GOVERNMENT NATIONAL MORTGAGE A	494,136.45	480,999.29
	GOVERNMENT NATIONAL MORTGAGE A	174,617.60	166,970.83
	GOVERNMENT NATIONAL MORTGAGE A	19,306.11	17,812.03
	GOVERNMENT NATIONAL MORTGAGE A	878,715.85	808,858.56
	GOVERNMENT NATIONAL MORTGAGE A	409,526.08	380,131.94
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,067,801.81
	GOVERNMENT NATIONAL MORTGAGE A	1,523,646.59	1,364,758.29
	GOVERNMENT NATIONAL MORTGAGE A	965,402.45	819,468.64
	GOVERNMENT NATIONAL MORTGAGE A	1,059,404.13	1,000,059.91
	GOVERNMENT NATIONAL MORTGAGE A	3,831,685.60	2,768,491.70
	GOVERNMENT NATIONAL MORTGAGE A	4,854,940.07	3,956,893.16
	GOVERNMENT NATIONAL MORTGAGE A	2,231,262.19	1,618,170.69
	GOVERNMENT NATIONAL MORTGAGE A	3,634,881.74	2,787,958.66
	HCA INC	3,405,000.00	3,360,521.23
	IDAHO POWER CO	3,828,000.00	3,905,636.89
	INDIANAPOLIS IN LOCAL PUBLIC I	2,750,000.00	2,895,574.28
	INT DEVELOPMENT FIN CORP	2,263,987.35	1,823,783.69
	J.G. WENTWORTH XLII LLC	2,648,028.06	2,319,418.90
	KENTUCKY UTILITIES CO	3,415,000.00	3,264,248.68
	KEY BANK NA	2,400,000.00	2,215,424.69
	KEYCORP	1,509,000.00	1,138,011.73
	KROGER CO/THE	1,265,000.00	1,413,983.65
	KROGER CO/THE	1,000,000.00	976,432.98
	LAM RESEARCH CORP	1,900,000.00	1,582,476.22
	LOGISTICS 1 MI TN VA SR	2,565,778.41	2,030,864.67
	LOS ANGELES CA DEPT OF WTR & P	2,270,000.00	2,440,405.04
	LOS ANGELES CA UNIF SCH DIST	3,500,000.00	3,958,435.60
	LOUISIANA ST HSG CORP SF MTGE	641,827.89	567,900.55
	LOUISIANA ST LOCAL GOVT ENVRNM	4,445,000.00	4,293,049.01
	MET LIFE GLOB FUNDING I	1,500,000.00	1,329,157.86
	MET LIFE GLOB FUNDING I	2,000,000.00	1,895,075.88
	MINNESOTA ST HSG FIN AGY	3,493,097.93	2,776,117.92
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	1,892,024.78

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	NATIONAL RURAL UTIL COOP	2,386,000.00	2,365,089.38
	NATIONWIDE MUTUAL INSURA	1,819,000.00	2,339,176.63
	NATIONWIDE MUTUAL INSURA	1,500,000.00	1,136,568.42
	NEVADA ST HSG DIV SF MTGE REVE	1,903,353.03	1,752,259.35
	NEW YORK LIFE GLOBAL FDG	1,300,000.00	1,221,332.50
	NEXTERA ENERGY CAPITAL	2,000,000.00	1,724,150.76
	NORTHWESTERN MUTUAL GLBL	1,000,000.00	964,178.47
	NORTHWESTERN MUTUAL LIFE	2,350,000.00	1,656,264.54
	OHIO ST HSG FIN AGY RSDL MTGE	1,588,000.00	1,315,727.40
	OKLAHOMA ST DEV FIN AUTH	3,000,000.00	3,022,559.10
	OKLAHOMA ST DEV FIN AUTH	925,818.71	894,476.97
	PACIFIC LIFE GF II	3,605,000.00	3,219,566.13
	PETROLEOS MEXICANOS	550,000.00	542,425.00
	PG&E WILDFIRE RECOVERY	2,080,000.00	2,101,035.27
	PIEDMONT HEALTHCARE INC	3,955,000.00	3,116,133.43
	PNC BANK NA	3,500,000.00	2,923,259.64
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,399,266.12
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,109,844.09
	PROGRESSIVE CORP/THE	1,500,000.00	1,279,952.88
	PROTECTIVE LIFE CORP	1,104,000.00	1,309,881.60
	PROTECTIVE LIFE GLOBAL	3,500,000.00	3,166,230.59
	PULTEGROUP INC	1,785,000.00	2,021,575.85
	RELIANCE INDUSTRIES LTD	1,502,210.49	1,426,372.97
	RELIANCE STAND LIFE II	2,610,000.00	2,331,293.47
	RELIANCE STAND LIFE II	500,000.00	488,831.03
	REPUBLIC SERVICES INC	2,750,000.00	2,345,580.85
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	1,804,241.85
	SBA TOWER TRUST	1,500,000.00	1,424,142.45
	SBA TOWER TRUST	1,700,000.00	1,526,630.60
	SBA TOWER TRUST	805,000.00	694,105.62
	SCE RECOVERY FUNDING LLC	3,490,000.00	2,828,039.97
	SIERRA PACIFIC POWER CO	1,110,000.00	1,033,898.79
	SLG OFFICE TRUST	2,125,000.00	1,702,423.99
	SMALL BUSINESS ADMINISTRATION	1,794,873.83	1,659,847.63
	SMALL BUSINESS ADMINISTRATION	1,947,196.26	1,782,855.23
	SMALL BUSINESS ADMINISTRATION	2,327,306.63	2,094,709.09
	SMALL BUSINESS ADMINISTRATION	3,648,754.42	2,854,659.21
	SMALL BUSINESS ADMINISTRATION	5,103,898.38	4,098,575.86
	SMALL BUSINESS ADMINISTRATION	5,180,023.93	4,224,228.71
	SMALL BUSINESS ADMINISTRATION	3,341,145.57	2,897,833.35
	SMALL BUSINESS ADMINISTRATION	8,087.63	7,973.86
	SMALL BUSINESS ADMINISTRATION	2,154,902.63	1,976,745.84
	SMALL BUSINESS ADMINISTRATION	22,516.94	22,068.11
	SMALL BUSINESS ADMINISTRATION	30,528.22	30,038.32
	SMALL BUSINESS ADMINISTRATION	2,945,757.13	2,792,532.98
	SMALL BUSINESS ADMINISTRATION	3,944,819.29	3,703,322.19
	SMALL BUSINESS ADMINISTRATION	9,512,146.26	9,228,515.94

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	SMALL BUSINESS ADMINISTRATION	145,003.14	142,906.67
	SMALL BUSINESS ADMINISTRATION	60,778.74	59,797.46
	SMALL BUSINESS ADMINISTRATION	103,141.14	101,493.92
	SMALL BUSINESS ADMINISTRATION	124,833.74	122,772.04
	SMALL BUSINESS ADMINISTRATION	168,961.86	164,914.53
	SMALL BUSINESS ADMINISTRATION	310,430.00	308,102.33
	SMALL BUSINESS ADMINISTRATION	321,511.92	315,906.36
	SMALL BUSINESS ADMINISTRATION	142,312.69	138,937.19
	SMALL BUSINESS ADMINISTRATION	2,000,000.00	2,008,622.20
	SMALL BUSINESS ADMINISTRATION	5,000,000.00	4,950,932.00
	SMALL BUSINESS ADMINISTRATION	148,362.63	150,389.65
	SMALL BUSINESS ADMINISTRATION	334,326.80	326,083.24
	SMALL BUSINESS ADMINISTRATION	163,490.93	158,553.88
	SMALL BUSINESS ADMINISTRATION	355,928.00	342,454.03
	SMALL BUSINESS ADMINISTRATION	155,668.88	152,871.54
	SMALL BUSINESS ADMINISTRATION	408,636.95	391,175.57
	SMALL BUSINESS ADMINISTRATION	6,000,000.00	5,984,418.60
	SMALL BUSINESS ADMINISTRATION	639,726.82	617,529.32
	SMALL BUSINESS ADMINISTRATION	1,383,489.60	1,306,988.85
	SMALL BUSINESS ADMINISTRATION	3,476,613.91	3,126,240.06
	SMALL BUSINESS ADMINISTRATION	2,417,173.18	2,161,963.93
	SMALL BUSINESS ADMINISTRATION	1,438,085.65	1,345,320.64
	SMALL BUSINESS ADMINISTRATION	1,893,718.93	1,741,507.67
	SMALL BUSINESS ADMINISTRATION	2,714,971.49	2,499,619.14
	SMALL BUSINESS ADMINISTRATION	2,301,033.27	2,107,746.94
	SMALL BUSINESS ADMINISTRATION	1,619,528.00	1,479,981.21
	SMALL BUSINESS ADMINISTRATION	1,879,684.66	1,721,472.17
	SMALL BUSINESS ADMINISTRATION	2,585,528.87	2,315,974.56
	SMALL BUSINESS ADMINISTRATION	2,866,619.80	2,533,726.98
	SMALL BUSINESS ADMINISTRATION	3,261,752.01	2,964,767.21
	SMALL BUSINESS ADMINISTRATION	2,845,285.70	2,574,869.18
	SMALL BUSINESS ADMINISTRATION	3,570,658.95	3,225,692.95
	SMALL BUSINESS ADMINISTRATION	1,732,656.53	1,562,918.39
	SMALL BUSINESS ADMINISTRATION	4,279,380.73	3,900,240.44
	SMALL BUSINESS ADMINISTRATION	4,223,320.29	3,912,399.45
	SMALL BUSINESS ADMINISTRATION	1,726,141.40	1,619,141.35
	SMALL BUSINESS ADMINISTRATION	2,958,873.70	2,782,421.27
	SMALL BUSINESS ADMINISTRATION	1,023,100.81	955,749.88
	SMALL BUSINESS ADMINISTRATION	1,587,396.89	1,463,566.60
	SMALL BUSINESS ADMINISTRATION	3,993,090.04	3,308,713.94
	SMITHSONIAN INSTITUTION	2,570,000.00	1,871,225.43
	SOUTHAVEN CMBD CYCLE GEN	1,889,630.84	1,747,052.49
	STRIP PRINC	10,429,000.00	4,655,432.08
	STRIP PRINC	5,379,000.00	2,217,955.18
	T-MOBILE US TRUST	2,710,000.00	2,677,356.97
	TEACHERS INSUR & ANNUITY	2,802,000.00	2,532,891.86
	TENN VALLEY AUTHORITY	2,482,000.00	2,505,430.10

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	TESLA AUTO LEASE TRUST	2,500,000.00	2,410,654.25
	TESLA AUTO LEASE TRUST	290,000.00	276,498.70
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,558,429.88
	TEXAS ST TRANSPRTN COMMISSIONS	2,640,000.00	2,672,647.03
	TOTE MARITIME ALASKA LLC	576,000.00	581,794.18
	TOTE SHIPHOLDINGS INC	2,258,000.00	2,092,191.49
	TRAVIS CNTY TX HSG FIN CORP MF	1,281,000.00	888,185.32
	TUOLUMNE CA WIND PROJ AUTH REV	1,975,000.00	2,171,445.94
	UNION PACIFIC CORP	1,960,000.00	1,559,718.45
	UNION PACIFIC RR 2014-1	1,152,282.20	1,082,506.67
	UNITED AIR 2016-2 AA PTT	556,059.25	489,538.94
	UNITED RENTALS NORTH AM	1,600,000.00	1,522,555.20
	UNP RR CO 2006 PASS TRST	413,512.56	422,727.06
	UNUM GROUP	844,000.00	878,678.08
	UNUM GROUP	1,100,000.00	1,133,355.12
	US BANCORP	1,405,000.00	1,403,908.68
	US TREASURY N/B	5,200,000.00	3,472,828.11
	US TREASURY N/B	4,850,000.00	3,205,736.32
	US TREASURY N/B	12,533,900.00	10,370,333.40
	US TREASURY N/B	6,700,000.00	6,842,375.00
	US TREASURY N/B	5,000,000.00	4,867,968.75
	USB CAPITAL IX	2,000,000.00	1,528,810.90
	VERIZON COMMUNICATIONS INC	1,185,000.00	1,085,378.41
	VERIZON COMMUNICATIONS INC	1,200,000.00	1,053,867.20
	VESSEL MANAGEMENT SERVIC	2,884,000.00	2,869,201.91
	VIRGINIA ST HSG DEV AUTH CMWLT	445,946.78	377,116.23
	VIRGINIA ST HSG DEV AUTH CMWLT	1,061,353.02	896,697.90
	VIRGINIA ST HSG DEV AUTH CMWLT	2,600,160.51	1,926,095.42
	WASHINGTON ST	1,600,000.00	1,681,926.56
	WASTE MANAGEMENT INC	2,225,000.00	1,954,889.12
	TOTAL TS Impact Bond	580,316,517.62	522,591,191.88