

TS Impact Bond

Effective Date : 06/28/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS Impact Bond			
	321 HENDERSON RECEIVABLES LLC	1,823,826.14	1,694,638.52
	321 HENDERSON RECEIVABLES LLC	908,657.78	827,427.95
	321 HENDERSON RECEIVABLES LLC	1,433,117.27	1,279,213.52
	321 HENDERSON RECEIVABLES LLC	1,314,312.32	1,203,407.49
	321 HENDERSON RECEIVABLES LLC	1,066,452.22	926,257.58
	321 HENDERSON RECEIVABLES LLC	2,779,667.76	2,511,624.68
	AMER AIRLINE 16-3 AA PTT	3,237,896.28	2,978,316.08
	AMERICAN TOWER CORP	2,500,000.00	2,368,875.30
	AMERICAN WATER CAPITAL C	3,600,000.00	3,371,620.07
	AT&T INC	1,000,000.00	1,022,201.42
	AT&T INC	1,500,000.00	1,331,096.28
	ATMOS ENERGY KANSAS	2,818,787.54	2,814,753.74
	AVISTA CORP	3,250,000.00	2,699,440.12
	BANK OF AMERICA CORP	4,000,000.00	4,119,206.44
	BANNER HEALTH	3,500,000.00	2,898,754.88
	BNSF RAILWAY CO 2015-1 P	641,636.65	610,298.41
	BRAZOS SECURITIZATN LLC	1,500,000.00	1,496,531.28
	BURLINGTN NORTH SANTA FE	2,355,000.00	2,520,721.61
	CALIFORNIA ST	2,675,000.00	3,060,306.73
	CALIFORNIA ST HLTH FACS FING A	875,000.00	812,788.90
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	892,031.20
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,649,866.20
	CALIFORNIA ST MUNI FIN AUTH RE	1,545,000.00	1,124,767.57
	CALIFORNIA WATER SERVICE	1,623,000.00	1,530,630.02
	CANADIAN PACIFIC RAILWAY	1,625,000.00	1,555,882.98
	CANAL BARGE CO	1,786,000.00	1,720,194.40
	CD COMMERCIAL MORTGAGE TRUST	17,584.92	15,969.57
	CF HIPPOLYTA ISSUER LLC	2,301,456.93	2,108,020.63
	CITIGROUP COMMERCIAL MORTGAGE	2,979,161.00	2,531,831.93
	CLECO SECURITIZATION I	3,270,000.00	3,061,104.26
	COMM MORTGAGE TRUST	2,300,000.00	2,095,807.84
	COMMONWEALTH EDISON CO	2,008,000.00	2,084,772.02
	CONTL AIRLINES 2012-2 A	483,596.48	483,544.83
	CROWN CASTLE INC	3,000,000.00	2,867,565.51
	CROWN CASTLE TOWERS LLC	1,025,000.00	975,169.22
	CSX CORP	1,500,000.00	1,611,249.72
	CVS PASS-THROUGH TR 2013	1,077,967.70	980,339.35
	CVS PASS-THROUGH TRUST	1,698,699.73	1,703,119.07
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	1,834,715.45
	DOLP TRUST	2,440,000.00	2,033,058.26
	DOMINION ENERGY SOUTH	2,163,000.00	1,885,142.47
	DREYFUS GOVERNMENT CASH MANAGE	943,999.73	943,999.73
	DUKE ENERGY FL PROJ FIN	1,900,000.00	1,634,211.96
	DUKE ENERGY PROGRESS LLC	2,328,000.00	2,475,719.24
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	2,444,863.00
	EMPIRE DISTRICT BONDCO	1,500,000.00	1,489,197.11

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	ENTERGY LOUISIANA LLC	2,532,000.00	2,501,753.54
	ESSENTIAL UTILITIES INC	3,000,000.00	2,382,751.50
	EXP-IMP IMB	121,703.67	120,415.73
	FANNIE MAE	419,660.68	408,303.55
	FANNIE MAE	4,000,000.00	3,410,638.64
	FANNIE MAE	2,791,235.39	2,566,410.03
	FANNIE MAE	1,438,849.47	1,342,945.30
	FANNIE MAE	3,000,000.00	2,510,885.04
	FANNIE MAE	138,331.35	130,074.32
	FANNIE MAE	3,860,363.00	3,659,505.03
	FANNIE MAE	3,421,014.77	3,193,816.08
	FANNIE MAE	2,991,870.12	3,050,110.70
	FANNIE MAE	3,011,372.23	2,480,582.64
	FANNIE MAE	1,381,111.64	1,193,396.57
	FANNIE MAE	7,230,299.14	6,245,191.27
	FANNIE MAE	2,997,076.89	3,018,284.15
	FANNIE MAE	517,251.68	515,253.27
	FANNIE MAE	1,283,132.47	1,145,493.20
	FANNIE MAE	3,614,252.84	3,156,779.73
	FANNIE MAE	3,394,231.69	2,896,948.98
	FANNIE MAE	5,365,942.36	4,761,763.49
	FANNIE MAE	4,647,955.91	4,511,083.93
	FANNIE MAE	5,736,521.32	5,258,797.65
	FANNIE MAE	5,782,597.76	5,468,632.71
	FANNIE MAE	4,994,737.44	5,017,520.88
	FANNIE MAE	2,496,886.77	2,418,339.18
	FANNIE MAE	3,719,702.64	3,673,597.26
	FANNIEMAE-ACES	2,283,725.27	2,178,081.97
	FEDEX 2020-1 CLASS AA	1,979,279.61	1,643,523.33
	FHLMC MULTIFAMILY STRUCTURED P	527,633.42	511,402.89
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	2,980,341.14
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	2,573,908.60
	FHLMC MULTIFAMILY STRUCTURED P	1,650,000.00	1,379,890.05
	FIFTH THIRD BANCORP	1,000,000.00	1,025,546.65
	FIFTH THIRD BANCORP	2,000,000.00	1,984,461.90
	FISHERS LANE ASSOC LLC	1,104,395.14	1,039,108.00
	FISHERS LANE ASSOC LLC	710,000.00	717,894.21
	FREDDIE MAC	283,985.44	284,485.46
	FREDDIE MAC	1,061,271.82	948,293.31
	FREDDIE MAC	2,761,865.28	2,531,750.70
	FREDDIE MAC	5,602,884.23	5,295,244.37
	FREDDIE MAC	3,358,000.00	3,258,983.76
	FREDDIE MAC	2,000,000.00	1,955,250.24
	FREDDIE MAC	5,499,332.70	5,346,865.57
	FREDDIE MAC MULTICLASS CERTIFI	6,075,000.00	5,795,506.26
	FREMF MORTGAGE TRUST	2,615,000.00	2,596,187.43
	FREMF MORTGAGE TRUST	2,000,000.00	1,980,919.00

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	FREMF MORTGAGE TRUST	2,600,000.00	2,540,216.64
	FREMF MORTGAGE TRUST	3,550,000.00	3,494,597.99
	FREMF MORTGAGE TRUST	500,000.00	488,515.30
	FREMF MORTGAGE TRUST	2,500,000.00	2,443,104.75
	FREMF MORTGAGE TRUST	245,000.00	239,169.07
	FREMF MORTGAGE TRUST	1,725,000.00	1,678,011.69
	FREMF MORTGAGE TRUST	2,450,000.00	2,339,250.69
	FREMF MORTGAGE TRUST	750,000.00	713,587.50
	FREMF MORTGAGE TRUST	1,450,000.00	1,394,140.64
	FRESB MULTIFAMILY MORTGAGE PAS	649,004.01	640,740.31
	FRESB MULTIFAMILY MORTGAGE PAS	398,978.17	386,430.63
	FRESB MULTIFAMILY MORTGAGE PAS	92,594.75	92,182.52
	FRESB MULTIFAMILY MORTGAGE PAS	2,353,973.07	2,233,120.80
	FRESB MULTIFAMILY MORTGAGE PAS	2,635,839.36	2,525,593.27
	FRESB MULTIFAMILY MORTGAGE PAS	2,073,280.10	1,977,285.99
	GATX CORP	2,823,000.00	2,770,149.52
	GATX CORP	1,075,000.00	862,120.78
	GEORGIA POWER CO	1,642,000.00	1,485,904.21
	GLOBE LIFE INC	2,599,000.00	2,477,133.75
	GOVERNMENT NATIONAL MORTGAGE A	5,905,867.26	5,869,250.82
	GOVERNMENT NATIONAL MORTGAGE A	700,227.56	687,206.34
	GOVERNMENT NATIONAL MORTGAGE A	823,700.44	822,524.61
	GOVERNMENT NATIONAL MORTGAGE A	397,939.45	388,150.50
	GOVERNMENT NATIONAL MORTGAGE A	146,770.00	139,551.09
	GOVERNMENT NATIONAL MORTGAGE A	17,845.10	16,436.22
	GOVERNMENT NATIONAL MORTGAGE A	795,424.49	731,108.69
	GOVERNMENT NATIONAL MORTGAGE A	376,305.04	348,505.88
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,036,477.51
	GOVERNMENT NATIONAL MORTGAGE A	1,303,686.72	1,164,689.47
	GOVERNMENT NATIONAL MORTGAGE A	815,549.80	686,165.43
	GOVERNMENT NATIONAL MORTGAGE A	754,912.07	720,737.80
	GOVERNMENT NATIONAL MORTGAGE A	3,772,985.06	2,613,800.30
	GOVERNMENT NATIONAL MORTGAGE A	4,763,378.14	3,783,211.15
	GOVERNMENT NATIONAL MORTGAGE A	2,189,739.49	1,531,244.75
	GOVERNMENT NATIONAL MORTGAGE A	3,619,653.42	2,671,798.67
	HCA INC	3,405,000.00	3,388,631.86
	IDAHO POWER CO	3,828,000.00	3,668,085.49
	INDIANAPOLIS IN LOCAL PUBLIC I	2,750,000.00	2,884,780.80
	INT DEVELOPMENT FIN CORP	2,146,660.88	1,738,729.52
	J.G. WENTWORTH XLII LLC	3,126,966.43	2,852,013.52
	JPMORGAN CHASE & CO	5,000,000.00	4,229,361.05
	KENTUCKY UTILITIES CO	3,415,000.00	3,223,296.93
	KEY BANK NA	2,400,000.00	2,353,544.28
	KEYCORP	1,500,000.00	1,272,184.98
	KROGER CO	1,265,000.00	1,397,302.01
	KROGER CO	1,000,000.00	981,582.61
	LOGISTICS 1 MI TN VA SR	2,482,873.87	1,972,409.40

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	LOUISIANA LOC GOVT ENVRNMNTL F	4,445,000.00	4,256,848.04
	LOUISIANA ST HSG FIN AGY MF HS	505,903.17	435,826.98
	MET LIFE GLOB FUNDING I	1,500,000.00	1,361,959.80
	MET LIFE GLOB FUNDING I	2,000,000.00	1,926,021.80
	MINNESOTA ST HSG FIN AGY HOME0	3,230,351.24	2,425,476.93
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	2,056,524.51
	NATIONAL RURAL UTIL COOP	1,000,000.00	1,029,568.14
	NATIONWIDE MUTUAL INSURA	1,919,000.00	2,435,068.51
	NATIONWIDE MUTUAL INSURA	1,500,000.00	1,157,714.49
	NEVADA ST HSG DIV	1,721,723.16	1,550,953.02
	NORTHWESTERN MUTUAL LIFE	2,350,000.00	1,605,173.02
	OHIO ST HSG FIN AGY RSDL MTGE	1,388,000.00	1,177,464.83
	OKLAHOMA DEVELOPMENT FINANCE A	3,000,000.00	2,948,177.70
	OKLAHOMA DEVELOPMENT FINANCE A	837,474.16	798,743.07
	PACIFIC LIFE GF II	3,605,000.00	3,367,063.19
	PG&E WILDFIRE RECOVERY	2,080,000.00	2,000,479.33
	PIEDMONT HEALTHCARE INC	3,955,000.00	3,197,273.77
	PNC BANK NA	3,500,000.00	3,054,891.04
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,337,733.74
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,088,279.54
	PROGRESSIVE CORP/THE	1,335,000.00	1,103,798.97
	PROTECTIVE LIFE CORP	1,274,000.00	1,576,399.49
	PROTECTIVE LIFE GLOBAL	3,500,000.00	3,348,732.56
	PULTEGROUP INC	1,785,000.00	2,045,571.66
	RELIANCE INDUSTRIES LTD	1,001,473.64	967,965.95
	RELIANCE STAND LIFE II	2,610,000.00	2,419,793.25
	RELIANCE STAND LIFE II	1,075,000.00	1,063,455.35
	REPUBLIC SERVICES INC	2,750,000.00	2,379,474.08
	SAN FRANCISCO CA CITY & CNTY P	1,465,000.00	1,652,579.48
	SBA TOWER TRUST	1,500,000.00	1,473,654.15
	SBA TOWER TRUST	1,700,000.00	1,598,748.00
	SBA TOWER TRUST	2,050,000.00	1,862,091.67
	SIERRA PACIFIC POWER CO	1,110,000.00	1,058,589.12
	SLG OFFICE TRUST	2,185,000.00	1,784,400.13
	SMALL BUSINESS ADMINISTRATION	1,793,994.18	1,642,651.58
	SMALL BUSINESS ADMINISTRATION	1,826,481.52	1,640,692.92
	SMALL BUSINESS ADMINISTRATION	2,210,496.56	1,948,212.08
	SMALL BUSINESS ADMINISTRATION	3,343,324.19	2,588,832.21
	SMALL BUSINESS ADMINISTRATION	4,795,422.87	3,831,119.92
	SMALL BUSINESS ADMINISTRATION	5,009,686.01	4,060,662.11
	SMALL BUSINESS ADMINISTRATION	3,166,822.85	2,699,382.70
	SMALL BUSINESS ADMINISTRATION	2,252,247.13	2,019,881.44
	SMALL BUSINESS ADMINISTRATION	6,513.61	6,474.75
	SMALL BUSINESS ADMINISTRATION	15,354.59	15,227.29
	SMALL BUSINESS ADMINISTRATION	3,095,137.82	2,872,480.41
	SMALL BUSINESS ADMINISTRATION	3,808,262.87	3,531,754.04
	SMALL BUSINESS ADMINISTRATION	9,209,577.59	8,692,255.36

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	SMALL BUSINESS ADMINISTRATION	108,359.25	107,342.74
	SMALL BUSINESS ADMINISTRATION	41,635.37	41,157.67
	SMALL BUSINESS ADMINISTRATION	65,352.01	64,593.29
	SMALL BUSINESS ADMINISTRATION	78,109.62	77,219.21
	SMALL BUSINESS ADMINISTRATION	117,001.61	114,845.53
	SMALL BUSINESS ADMINISTRATION	236,162.54	234,859.96
	SMALL BUSINESS ADMINISTRATION	228,918.53	225,787.34
	SMALL BUSINESS ADMINISTRATION	104,103.84	102,174.18
	SMALL BUSINESS ADMINISTRATION	1,939,301.34	1,920,019.45
	SMALL BUSINESS ADMINISTRATION	4,793,243.85	4,798,495.33
	SMALL BUSINESS ADMINISTRATION	107,538.61	108,756.41
	SMALL BUSINESS ADMINISTRATION	282,950.06	277,203.74
	SMALL BUSINESS ADMINISTRATION	127,877.19	124,863.18
	SMALL BUSINESS ADMINISTRATION	291,037.94	284,405.59
	SMALL BUSINESS ADMINISTRATION	128,824.18	126,696.04
	SMALL BUSINESS ADMINISTRATION	300,999.29	290,039.15
	SMALL BUSINESS ADMINISTRATION	2,389,250.30	2,311,402.79
	SMALL BUSINESS ADMINISTRATION	5,821,465.24	5,762,511.26
	SMALL BUSINESS ADMINISTRATION	3,563,461.79	3,585,887.37
	SMALL BUSINESS ADMINISTRATION	510,973.72	495,334.65
	SMALL BUSINESS ADMINISTRATION	1,144,722.71	1,087,406.56
	SMALL BUSINESS ADMINISTRATION	2,963,671.74	2,980,159.53
	SMALL BUSINESS ADMINISTRATION	6,000,000.00	5,972,212.20
	SMALL BUSINESS ADMINISTRATION	2,888,984.72	2,618,244.38
	SMALL BUSINESS ADMINISTRATION	2,059,433.27	1,849,134.04
	SMALL BUSINESS ADMINISTRATION	1,206,625.69	1,126,902.00
	SMALL BUSINESS ADMINISTRATION	1,570,320.34	1,442,809.70
	SMALL BUSINESS ADMINISTRATION	2,308,539.06	2,122,542.61
	SMALL BUSINESS ADMINISTRATION	2,547,756.01	2,329,357.52
	SMALL BUSINESS ADMINISTRATION	1,419,339.85	1,294,010.15
	SMALL BUSINESS ADMINISTRATION	2,598,400.36	2,373,597.93
	SMALL BUSINESS ADMINISTRATION	2,300,665.74	2,025,318.61
	SMALL BUSINESS ADMINISTRATION	2,397,611.72	2,097,377.27
	SMALL BUSINESS ADMINISTRATION	2,469,318.63	2,176,162.85
	SMALL BUSINESS ADMINISTRATION	3,887,951.29	3,506,508.28
	SMALL BUSINESS ADMINISTRATION	2,938,014.28	2,653,638.30
	SMALL BUSINESS ADMINISTRATION	2,914,312.83	2,619,952.37
	SMALL BUSINESS ADMINISTRATION	3,259,351.37	2,923,425.34
	SMALL BUSINESS ADMINISTRATION	1,578,152.08	1,418,519.95
	SMALL BUSINESS ADMINISTRATION	3,631,370.16	3,287,600.69
	SMALL BUSINESS ADMINISTRATION	3,701,457.30	3,399,104.50
	SMALL BUSINESS ADMINISTRATION	1,546,336.37	1,426,274.18
	SMALL BUSINESS ADMINISTRATION	2,883,007.89	2,678,716.51
	SMALL BUSINESS ADMINISTRATION	746,837.11	713,702.41
	SMALL BUSINESS ADMINISTRATION	1,169,375.64	1,094,358.56
	SMALL BUSINESS ADMINISTRATION	3,974,271.42	3,369,545.49
	SMALL BUSINESS ADMINISTRATION	2,441,354.31	2,499,569.62

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	SMALL BUSINESS ADMINISTRATION	2,575,000.00	2,563,306.15
	SMITHSONIAN INSTITUTION	2,570,000.00	1,916,396.55
	SOUTHAVEN CMBD CYCLE GEN	1,740,441.89	1,583,475.30
	STRIP PRINC	21,540,000.00	9,043,336.37
	STRIP PRINC	19,894,000.00	7,604,743.90
	SUNNOVA HESTIA I ISSUER LLC	478,033.05	481,354.95
	SUNNOVA HESTIA II ISSUER LLC	2,825,000.00	2,827,310.85
	TEACHERS INSUR & ANNUITY	2,802,000.00	2,487,492.93
	TESLA AUTO LEASE TRUST	1,799,207.01	1,800,283.12
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,535,150.17
	TEXAS TRANSPRTN COMMISSION ST	2,640,000.00	2,642,446.75
	TOTE SHIPHOLDINGS INC	2,129,000.00	1,724,905.67
	TOTEM OCEAN TRAILER	474,000.00	481,632.50
	TRAVIS CNTY TX HSG FIN CORP MF	1,281,000.00	838,918.06
	TUOLUMNE CA WIND PROJ AUTH REV	2,540,000.00	2,750,880.45
	UNION PACIFIC RR 2014-1	1,094,868.72	1,056,844.59
	UNITED AIR 2016-2 AA PTT	535,818.62	488,435.64
	UNITED AIR 2023-1 A PTT	3,000,000.00	3,049,945.20
	UNITED RENTALS NORTH AM	1,600,000.00	1,550,569.92
	UNITED RENTALS NORTH AM	1,300,000.00	1,306,077.50
	UNP RR CO 2006 PASS TRST	334,057.20	336,695.28
	UNUM GROUP	2,292,000.00	2,400,897.96
	UNUM GROUP	1,100,000.00	1,141,859.32
	US BANCORP	1,405,000.00	1,407,342.61
	US BANCORP	1,500,000.00	1,526,074.31
	US TREASURY N/B	9,300,000.00	5,469,562.50
	US TREASURY N/B	18,140,000.00	13,381,792.92
	US TREASURY N/B	4,300,000.00	4,230,125.00
	VERIZON COMMUNICATIONS	1,185,000.00	1,078,857.63
	VERIZON COMMUNICATIONS	1,200,000.00	1,079,628.67
	VESSEL MANAGEMENT SERVIC	2,643,000.00	2,661,885.03
	VIRGINIA ST HSG DEV AUTH	392,270.83	331,502.51
	VIRGINIA ST HSG DEV AUTH	966,222.76	845,460.76
	VIRGINIA ST HSG DEV AUTH	2,410,309.34	1,849,307.91
	WASTE MANAGEMENT INC	2,225,000.00	1,985,260.59
TOTAL TS Impact Bond		638,447,674.02	562,996,839.60