

TS Impact Bond

Effective Date : 06/30/2026

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS US Quality Bond Fund			
	321 HENDERSON RECEIVABLES LLC	1,455,392.42	1,380,717.25
	321 HENDERSON RECEIVABLES LLC	737,911.02	681,381.80
	321 HENDERSON RECEIVABLES LLC	1,117,070.90	1,008,170.79
	321 HENDERSON RECEIVABLES LLC	1,252,138.70	1,169,638.91
	321 HENDERSON RECEIVABLES LLC	886,149.45	778,830.19
	321 HENDERSON RECEIVABLES LLC	2,326,806.13	2,130,947.22
	AMER AIRLINE 16-3 AA PTT	2,744,696.02	2,658,107.45
	AMERICAN TOWER CORP	2,500,000.00	2,481,787.63
	AMERICAN TOWER CORP	2,000,000.00	2,010,418.56
	AT&T INC	1,075,000.00	1,155,014.78
	AT&T INC	1,250,000.00	1,298,547.19
	AT&T INC	1,500,000.00	1,299,455.90
	AT&T REIGN II LB PTT	3,910,784.34	3,852,197.27
	ATMOS ENERGY KANSAS	2,292,900.59	2,307,114.19
	AVISTA CORP	3,250,000.00	2,692,931.09
	BANK OF AMERICA CORP	2,525,000.00	2,578,589.14
	BANK5	2,900,000.00	2,935,265.16
	BANNER HEALTH	3,500,000.00	3,069,346.84
	BARCLAYS COMMERCIAL MORTGAGE S	2,978,395.08	3,018,553.08
	BENCHMARK MORTGAGE TRUST	3,000,000.00	3,024,910.20
	BMO MORTGAGE TRUST	3,000,000.00	3,015,565.50
	BNSF RAILWAY CO 2015-1 P	657,598.36	646,770.08
	BRAZOS SECURITIZATN LLC	1,500,000.00	1,475,918.99
	BX TRUST	780,000.00	780,000.00
	BX TRUST	380,000.00	380,000.00
	CALIFORNIA ST	2,675,000.00	3,052,475.67
	CALIFORNIA ST HLTH FACS FING A	875,000.00	835,626.75
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	935,044.10
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,748,350.20
	CALIFORNIA ST MUNI FIN AUTH MU	1,510,000.00	1,134,815.59
	CALIFORNIA WATER SERVICE	1,623,000.00	1,640,977.52
	CD COMMERCIAL MORTGAGE TRUST	13,448.47	12,618.46
	CF HIPPOLYTA ISSUER LLC	2,240,627.06	1,764,295.51
	CHI COMMERCIAL MORTGAGE TRUST	2,850,000.00	2,879,039.22
	CITIGROUP COMMERCIAL MORTGAGE	2,985,000.00	2,696,863.62
	CLECO SECURITIZATION I	3,270,000.00	3,169,681.83
	COMMONWEALTH EDISON CO	2,008,000.00	2,126,242.79
	COMPASS DATACENTERS ISSUER II	3,000,000.00	2,937,294.30
	CROWN CASTLE INC	3,000,000.00	2,965,614.33
	CROWN CASTLE TOWERS LLC	1,445,000.00	1,430,977.86
	CSX CORP	1,500,000.00	1,623,390.63
	CVS PASS-THROUGH TR 2013	931,100.42	868,865.51
	CVS PASS-THROUGH TRUST	980,994.60	984,310.50
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	1,817,499.19
	DOLP TRUST	1,800,000.00	1,604,444.40
	DOMINION ENERGY INC	2,530,000.00	2,571,996.08

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	DOMINION ENERGY SOUTH	2,163,000.00	1,936,570.30
	DREYFUS GOVERNMENT CASH MANAGE	8,545,522.49	8,545,522.49
	DUKE ENERGY FL PROJ FIN	1,900,000.00	1,738,030.02
	DUKE ENERGY PROGRESS LLC	2,082,000.00	2,249,562.67
	EMPIRE DISTRICT BONDSCO	2,025,483.13	2,031,682.73
	ESSENTIAL UTILITIES INC	2,192,000.00	1,755,790.33
	FANNIE MAE	325,901.40	323,031.94
	FANNIE MAE	3,953,938.64	3,438,647.00
	FANNIE MAE	3,000,000.00	2,983,538.16
	FANNIE MAE	1,135,711.29	1,091,756.74
	FANNIE MAE	3,000,000.00	2,618,420.55
	FANNIE MAE	66,490.81	64,999.68
	FANNIE MAE	3,860,363.00	3,846,213.61
	FANNIE MAE	3,333,592.22	3,192,125.27
	FANNIE MAE	6,163,975.17	5,447,351.17
	FANNIE MAE	2,114,306.22	2,183,292.71
	FANNIE MAE	408,550.15	407,478.85
	FANNIE MAE	2,940,844.35	2,632,616.95
	FANNIE MAE	3,709,959.64	3,681,146.31
	FANNIE MAE	3,187,257.98	3,266,053.02
	FANNIEMAE-ACES	1,953,925.35	1,930,143.73
	FEDEX 2020-1 PASS TST	2,117,701.81	1,830,070.47
	FHLMC MULTIFAMILY STRUCTURED P	68,020.27	67,756.35
	FIFTH THIRD BANCORP	1,000,000.00	1,033,727.55
	FIFTH THIRD BANCORP	2,000,000.00	2,059,224.74
	FISHERS LANE ASSOC LLC	773,138.22	744,999.26
	FISHERS LANE ASSOC LLC	940,000.00	964,545.83
	FREDDIE MAC	4,456,112.74	4,598,041.45
	FREDDIE MAC	3,000,000.00	2,950,071.45
	FREDDIE MAC	3,358,000.00	3,336,923.78
	FREDDIE MAC	1,995,890.52	1,988,532.17
	FREDDIE MAC	4,885,673.94	4,854,812.90
	FREDDIE MAC MULTICLASS CERTIFI	4,053,218.43	3,946,576.23
	FREMF MORTGAGE TRUST	2,450,000.00	2,433,141.06
	FREMF MORTGAGE TRUST	1,200,000.00	1,177,412.76
	FREMF MORTGAGE TRUST	1,450,000.00	1,438,958.11
	FREMF MORTGAGE TRUST	3,100,000.00	3,054,234.39
	FREMF MORTGAGE TRUST	2,779,000.00	2,753,538.52
	FRESB MULTIFAMILY MORTGAGE PAS	488,664.02	485,962.49
	FRESB MULTIFAMILY MORTGAGE PAS	125,554.70	124,491.14
	FRESB MULTIFAMILY MORTGAGE PAS	2,043,539.02	2,019,565.04
	FRESB MULTIFAMILY MORTGAGE PAS	2,254,618.96	2,218,973.66
	FRESB MULTIFAMILY MORTGAGE PAS	1,644,704.51	1,607,570.21
	GATX CORP	1,075,000.00	940,405.33
	GATX CORP	3,000,000.00	3,039,977.28
	GLOBE LIFE INC	2,599,000.00	2,593,802.75
	GOVERNMENT NATIONAL MORTGAGE A	5,122,474.52	4,398,622.46

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	GOVERNMENT NATIONAL MORTGAGE A	3,921,095.74	3,964,337.90
	GOVERNMENT NATIONAL MORTGAGE A	2,175,278.61	1,946,134.37
	GOVERNMENT NATIONAL MORTGAGE A	147,964.15	146,459.58
	GOVERNMENT NATIONAL MORTGAGE A	260,746.67	260,474.79
	GOVERNMENT NATIONAL MORTGAGE A	14,786.64	13,944.19
	GOVERNMENT NATIONAL MORTGAGE A	446,241.59	424,244.51
	GOVERNMENT NATIONAL MORTGAGE A	333,742.09	315,313.42
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,109,431.39
	GOVERNMENT NATIONAL MORTGAGE A	629,621.07	589,540.09
	GOVERNMENT NATIONAL MORTGAGE A	657,973.71	563,283.46
	GOVERNMENT NATIONAL MORTGAGE A	228,334.23	222,447.82
	GOVERNMENT NATIONAL MORTGAGE A	3,597,984.57	2,468,092.92
	GOVERNMENT NATIONAL MORTGAGE A	4,709,736.94	3,784,677.26
	GOVERNMENT NATIONAL MORTGAGE A	2,102,031.97	1,477,410.86
	GOVERNMENT NATIONAL MORTGAGE A	3,419,667.27	2,530,781.53
	GOVERNMENT NATIONAL MORTGAGE A	6,956,812.06	7,231,718.84
	GOVERNMENT NATIONAL MORTGAGE A	5,953,822.67	6,098,330.28
	GOVERNMENT NATIONAL MORTGAGE A	3,063,377.24	3,158,543.50
	GOVERNMENT NATIONAL MORTGAGE A	5,845,201.74	6,025,402.88
	GOVERNMENT NATIONAL MORTGAGE A	6,797,394.41	6,992,255.32
	GOVERNMENT NATIONAL MORTGAGE A	5,966,259.95	6,202,908.07
	IDAHO POWER CO	2,000,000.00	1,943,252.52
	INT DEVELOPMENT FIN CORP	1,896,544.35	1,590,578.21
	J.G. WENTWORTH XLII LLC	2,600,816.18	2,400,739.81
	JPMORGAN CHASE & CO	5,000,000.00	4,508,983.85
	KENTUCKY UTILITIES CO	2,340,000.00	2,267,845.96
	KROGER CO	3,345,000.00	3,610,196.55
	LOGISTICS 1 MI TN VA SR	2,303,164.20	1,835,897.79
	LOUISIANA LOC GOVT ENVRNMNTL F	4,445,000.00	4,390,486.52
	LOUISIANA ST HSG FIN AGY MF HS	235,299.56	203,016.51
	MET LIFE GLOB FUNDING I	1,500,000.00	1,438,418.72
	MET LIFE GLOB FUNDING I	2,000,000.00	1,980,427.72
	MINNESOTA ST HSG FIN AGY	2,811,934.60	2,133,613.58
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	2,294,912.79
	NATIONWIDE MUTUAL INSURA	2,419,000.00	3,143,465.46
	NATIONWIDE MUTUAL INSURA	1,500,000.00	1,150,798.11
	NEUBERGER BERMAN CLO LTD	3,500,000.00	3,500,623.00
	NEVADA POWER CO	3,000,000.00	2,936,182.86
	NEVADA ST HSG DIV	1,328,094.46	1,081,101.29
	OHIO ST HSG FIN AGY RSDL MTGE	1,058,000.00	920,629.70
	OKLAHOMA DEVELOPMENT FINANCE A	3,000,000.00	2,882,699.70
	OKLAHOMA DEVELOPMENT FINANCE A	591,718.46	580,433.50
	PG&E WILDFIRE RECOVERY	2,080,000.00	1,921,240.63
	PIEDMONT HEALTHCARE INC	3,955,000.00	3,432,886.37
	PNC BANK NA	3,500,000.00	3,289,884.12
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,307,250.28
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,083,603.45

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	PROGRESS RESIDENTIAL TRUST	320,000.00	311,546.78
	PROTECTIVE LIFE CORP	1,274,000.00	1,556,907.75
	PULTEGROUP INC	1,785,000.00	2,049,982.75
	QTS ISSUER ABS I LLC	3,030,000.00	3,005,977.25
	RELIANCE STAND LIFE II	2,610,000.00	2,581,907.55
	SAN FRANCISCO CITY & CNTY CA P	1,465,000.00	1,612,616.77
	SBA TOWER TRUST	2,050,000.00	2,028,781.27
	SLG OFFICE TRUST	2,185,000.00	1,947,572.00
	SMALL BUSINESS ADMINISTRATION	4,755,614.13	4,736,021.00
	SMALL BUSINESS ADMINISTRATION	2,694,357.69	2,710,407.98
	SMALL BUSINESS ADMINISTRATION	5,700,000.00	5,773,547.10
	SMALL BUSINESS ADMINISTRATION	1,507,702.32	1,425,798.50
	SMALL BUSINESS ADMINISTRATION	2,246,960.45	2,066,774.67
	SMALL BUSINESS ADMINISTRATION	1,806,560.02	1,627,356.49
	SMALL BUSINESS ADMINISTRATION	2,818,737.51	2,299,808.22
	SMALL BUSINESS ADMINISTRATION	4,072,414.44	3,345,443.67
	SMALL BUSINESS ADMINISTRATION	4,482,867.07	3,721,517.55
	SMALL BUSINESS ADMINISTRATION	2,794,816.64	2,451,590.24
	SMALL BUSINESS ADMINISTRATION	1,881,467.64	1,717,029.25
	SMALL BUSINESS ADMINISTRATION	2,720,630.69	2,575,178.43
	SMALL BUSINESS ADMINISTRATION	3,377,502.60	3,191,256.30
	SMALL BUSINESS ADMINISTRATION	8,020,492.42	7,736,065.71
	SMALL BUSINESS ADMINISTRATION	15,988.15	15,992.93
	SMALL BUSINESS ADMINISTRATION	5,127.46	5,136.97
	SMALL BUSINESS ADMINISTRATION	10,146.90	10,133.69
	SMALL BUSINESS ADMINISTRATION	19,527.28	19,558.04
	SMALL BUSINESS ADMINISTRATION	34,595.89	34,590.33
	SMALL BUSINESS ADMINISTRATION	66,726.57	67,019.13
	SMALL BUSINESS ADMINISTRATION	77,032.62	77,075.25
	SMALL BUSINESS ADMINISTRATION	45,691.88	45,787.79
	SMALL BUSINESS ADMINISTRATION	2,044,639.77	2,051,045.83
	SMALL BUSINESS ADMINISTRATION	3,771,965.41	3,820,308.80
	SMALL BUSINESS ADMINISTRATION	56,949.56	57,717.79
	SMALL BUSINESS ADMINISTRATION	131,813.85	131,080.10
	SMALL BUSINESS ADMINISTRATION	62,159.94	61,484.01
	SMALL BUSINESS ADMINISTRATION	140,783.58	140,038.38
	SMALL BUSINESS ADMINISTRATION	61,271.02	61,244.43
	SMALL BUSINESS ADMINISTRATION	179,714.18	178,088.13
	SMALL BUSINESS ADMINISTRATION	2,448,739.07	2,400,364.96
	SMALL BUSINESS ADMINISTRATION	5,019,848.26	5,028,285.62
	SMALL BUSINESS ADMINISTRATION	3,300,054.88	3,360,343.91
	SMALL BUSINESS ADMINISTRATION	312,514.70	307,310.30
	SMALL BUSINESS ADMINISTRATION	739,694.36	718,859.91
	SMALL BUSINESS ADMINISTRATION	2,872,874.71	2,923,258.32
	SMALL BUSINESS ADMINISTRATION	5,324,709.39	5,385,592.65
	SMALL BUSINESS ADMINISTRATION	2,136,640.52	1,994,801.78
	SMALL BUSINESS ADMINISTRATION	2,233,170.00	2,073,709.16

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	SMALL BUSINESS ADMINISTRATION	908,083.68	862,021.32
	SMALL BUSINESS ADMINISTRATION	5,024,860.28	5,087,737.36
	SMALL BUSINESS ADMINISTRATION	1,102,319.25	1,036,353.05
	SMALL BUSINESS ADMINISTRATION	1,801,142.69	1,688,601.35
	SMALL BUSINESS ADMINISTRATION	998,853.98	935,819.60
	SMALL BUSINESS ADMINISTRATION	1,950,730.08	1,818,054.88
	SMALL BUSINESS ADMINISTRATION	1,726,650.39	1,585,770.22
	SMALL BUSINESS ADMINISTRATION	1,682,485.35	1,538,704.36
	SMALL BUSINESS ADMINISTRATION	1,796,375.94	1,621,817.24
	SMALL BUSINESS ADMINISTRATION	5,426,734.57	5,320,778.12
	SMALL BUSINESS ADMINISTRATION	7,567,985.80	7,592,848.90
	SMALL BUSINESS ADMINISTRATION	2,953,659.99	2,750,803.80
	SMALL BUSINESS ADMINISTRATION	2,188,217.66	2,032,823.13
	SMALL BUSINESS ADMINISTRATION	2,178,448.04	2,014,850.51
	SMALL BUSINESS ADMINISTRATION	2,736,061.27	2,524,725.44
	SMALL BUSINESS ADMINISTRATION	4,084,873.52	4,082,158.71
	SMALL BUSINESS ADMINISTRATION	1,232,017.37	1,134,656.21
	SMALL BUSINESS ADMINISTRATION	2,913,179.93	2,704,790.56
	SMALL BUSINESS ADMINISTRATION	3,262,603.23	3,073,785.29
	SMALL BUSINESS ADMINISTRATION	1,326,394.61	1,232,760.30
	SMALL BUSINESS ADMINISTRATION	2,223,557.98	2,138,298.32
	SMALL BUSINESS ADMINISTRATION	538,474.14	532,783.11
	SMALL BUSINESS ADMINISTRATION	426,545.17	416,793.11
	SMALL BUSINESS ADMINISTRATION	3,635,992.08	3,307,596.91
	SMALL BUSINESS ADMINISTRATION	2,370,845.74	2,453,957.87
	SMALL BUSINESS ADMINISTRATION	2,400,021.57	2,423,350.26
	SMALL BUSINESS ADMINISTRATION	5,105,116.76	5,039,211.23
	SMITHSONIAN INSTITUTION	2,570,000.00	2,012,851.63
	SOUTHAVEN CMBD CYCLE GEN	1,424,460.12	1,367,035.08
	SOUTHERN CO GAS CAPITAL	1,500,000.00	1,483,324.28
	STRIP PRINC	21,540,000.00	9,399,081.32
	STRIP PRINC	19,894,000.00	7,771,412.85
	STRIP PRINC	26,500,000.00	7,690,792.37
	SUNNOVA HESTIA I ISSUER LLC	424,110.34	412,626.62
	SUNNOVA HESTIA II ISSUER LLC	2,489,752.21	2,393,642.05
	SWITCH ABS ISSUER LLC	1,681,000.00	1,638,803.03
	T-MOBILE USA INC	4,000,000.00	3,535,559.80
	TEACHERS INSUR & ANNUITY	2,802,000.00	2,489,209.01
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,547,245.11
	TEXAS TRANSPRTN COMMISSION ST	2,640,000.00	2,693,331.96
	TOTE MARITIME ALASKA LLC	298,000.00	302,001.40
	TOTE SHIPHOLDINGS INC	1,932,000.00	1,683,176.19
	TRAVIS CNTY TX HSG FIN CORP MF	1,270,607.82	846,136.88
	UNION PACIFIC CORP	1,000,000.00	892,215.61
	UNITED AIR 2016-2 AA PTT	466,966.98	449,624.34
	UNITED AIR 2023-1 A PTT	2,731,884.06	2,838,564.41
	UNITED RENTALS NORTH AM	1,600,000.00	1,594,388.48

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	UNITED RENTALS NORTH AM	1,300,000.00	1,321,261.50	
	UNUM GROUP	2,292,000.00	2,374,712.16	
	UNUM GROUP	1,100,000.00	1,132,915.88	
	US BANCORP	1,500,000.00	1,566,016.76	
	VIRGINIA ST HSG DEV AUTH	318,239.59	278,939.71	
	VIRGINIA ST HSG DEV AUTH	806,121.20	709,446.96	
	VIRGINIA ST HSG DEV AUTH	2,117,766.75	1,699,480.71	
	WI TREAS. NT/BD	12,500,000.00	8,191,406.25	
	WI TREAS. NT/BD	20,775,000.00	11,607,219.78	
	WI TREAS. NT/BD	6,140,000.00	4,268,259.38	
	WI TREAS. NT/BD	10,000,000.00	8,732,812.50	
	WI TREAS. NT/BD	4,000,000.00	3,965,781.24	
	WI TREAS. NT/BD	30,975,000.00	29,588,384.92	
	WI TREAS. NT/BD	7,810,000.00	7,745,628.50	
TOTAL TS US Quality Bond Fund		690,910,435.91	607,628,472.13	