

TS Impact Bond

Effective Date : 06/30/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS US Quality Bond Fund			
	321 HENDERSON RECEIVABLES LLC	1,635,000.97	1,538,870.92
	321 HENDERSON RECEIVABLES LLC	848,793.80	788,057.68
	321 HENDERSON RECEIVABLES LLC	1,263,530.37	1,140,063.11
	321 HENDERSON RECEIVABLES LLC	1,385,534.16	1,291,229.72
	321 HENDERSON RECEIVABLES LLC	977,341.80	861,055.03
	321 HENDERSON RECEIVABLES LLC	2,538,564.63	2,320,963.19
	AMER AIRLINE 16-3 AA PTT	2,991,454.33	2,829,149.68
	AMERICAN TOWER CORP	2,500,000.00	2,450,297.05
	AMERICAN TOWER CORP	2,000,000.00	2,025,461.22
	AMERICAN WATER CAPITAL C	3,374,000.00	3,288,059.23
	AT&T INC	1,075,000.00	1,185,781.43
	AT&T INC	1,250,000.00	1,295,310.30
	AT&T INC	1,500,000.00	1,325,009.94
	AT&T REIGN II LB PTT	4,000,000.00	4,003,751.20
	ATMOS ENERGY KANSAS	2,558,742.02	2,607,490.33
	AVISTA CORP	3,250,000.00	2,657,825.89
	BANK OF AMERICA CORP	4,000,000.00	4,161,727.00
	BANNER HEALTH	3,500,000.00	2,973,711.51
	BARCLAYS COMMERCIAL MORTGAGE S	2,993,868.93	3,076,983.22
	BMO MORTGAGE TRUST	3,000,000.00	3,051,705.00
	BNSF RAILWAY CO 2015-1 P	605,151.77	582,467.72
	BRAZOS SECURITIZATN LLC	1,500,000.00	1,494,837.62
	BURLINGTN NORTH SANTA FE	2,355,000.00	2,513,763.90
	CALIFORNIA ST	2,675,000.00	3,093,796.40
	CALIFORNIA ST HLTH FACS FING A	875,000.00	829,593.45
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	927,350.00
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,719,903.00
	CALIFORNIA ST MUNI FIN AUTH MF	1,530,000.00	1,042,504.82
	CALIFORNIA WATER SERVICE	1,623,000.00	1,636,123.69
	CANADIAN PACIFIC RAILWAY	1,625,000.00	1,600,514.79
	CANAL BARGE CO	1,616,000.00	1,597,435.65
	CD COMMERCIAL MORTGAGE TRUST	15,577.38	14,622.38
	CF HIPPOLYTA ISSUER LLC	2,301,456.94	2,214,212.39
	CHI COMMERCIAL MORTGAGE TRUST	2,850,000.00	2,902,389.84
	CITIGROUP COMMERCIAL MORTGAGE	2,985,000.00	2,671,069.64
	CLECO SECURITIZATION I	3,270,000.00	3,106,764.41
	COMM MORTGAGE TRUST	2,300,000.00	2,204,930.19
	COMMONWEALTH EDISON CO	2,008,000.00	2,145,020.24
	CROWN CASTLE INC	3,000,000.00	2,960,384.73
	CROWN CASTLE TOWERS LLC	1,445,000.00	1,418,902.87
	CSX CORP	1,500,000.00	1,628,874.30
	CVS PASS-THROUGH TR 2013	1,006,257.52	963,652.95
	CVS PASS-THROUGH TRUST	1,349,734.19	1,368,638.62
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	1,808,907.96
	DOLP TRUST	2,440,000.00	2,171,098.82
	DOMINION ENERGY INC	2,530,000.00	2,551,852.62

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	DOMINION ENERGY SOUTH	2,163,000.00	1,920,143.42
	DREYFUS GOVERNMENT CASH MANAGE	9,880,120.87	9,880,120.87
	DUKE ENERGY FL PROJ FIN	1,900,000.00	1,716,222.39
	DUKE ENERGY PROGRESS LLC	2,328,000.00	2,526,200.45
	EAST BAY CA MUNI UTILITY DIST	2,345,000.00	2,466,454.82
	EMPIRE DISTRICT BONDCO	2,279,221.83	2,294,608.06
	ENTERGY LOUISIANA LLC	2,532,000.00	2,531,464.18
	ESSENTIAL UTILITIES INC	3,000,000.00	2,364,582.09
	FANNIE MAE	383,405.62	381,155.97
	FANNIE MAE	4,000,000.00	3,430,764.48
	FANNIE MAE	2,742,642.60	2,605,288.48
	FANNIE MAE	3,000,000.00	2,924,146.62
	FANNIE MAE	1,290,309.99	1,241,273.29
	FANNIE MAE	3,000,000.00	2,524,210.23
	FANNIE MAE	102,949.16	99,582.73
	FANNIE MAE	3,860,363.00	3,779,708.32
	FANNIE MAE	3,378,706.35	3,231,634.40
	FANNIE MAE	2,967,555.89	3,092,963.02
	FANNIE MAE	2,730,242.65	2,279,445.02
	FANNIE MAE	1,260,893.17	1,103,586.31
	FANNIE MAE	6,875,270.39	6,008,587.21
	FANNIE MAE	2,753,206.89	2,821,345.02
	FANNIE MAE	490,226.12	488,708.86
	FANNIE MAE	1,164,411.65	1,055,868.58
	FANNIE MAE	3,281,100.88	2,942,219.92
	FANNIE MAE	4,183,718.54	4,120,981.38
	FANNIE MAE	3,237,490.58	3,102,078.68
	FANNIE MAE	6,144,060.09	5,723,152.34
	FANNIE MAE	4,301,439.84	4,380,406.40
	FANNIEMAE-ACES	2,233,217.04	2,187,514.03
	FEDEX 2020-1 PASS TST	1,849,073.79	1,596,351.81
	FHLMC MULTIFAMILY STRUCTURED P	302,909.62	298,944.68
	FHLMC MULTIFAMILY STRUCTURED P	3,325,000.00	3,079,546.84
	FHLMC MULTIFAMILY STRUCTURED P	3,060,000.00	2,662,407.77
	FHLMC MULTIFAMILY STRUCTURED P	1,650,000.00	1,445,198.21
	FIFTH THIRD BANCORP	1,000,000.00	1,053,195.57
	FIFTH THIRD BANCORP	2,000,000.00	2,080,984.42
	FISHERS LANE ASSOC LLC	941,771.10	885,987.14
	FISHERS LANE ASSOC LLC	940,000.00	968,317.09
	FREDDIE MAC	5,648,546.84	5,783,427.93
	FREDDIE MAC	933,007.28	846,793.92
	FREDDIE MAC	3,000,000.00	2,940,294.81
	FREDDIE MAC	3,358,000.00	3,320,006.55
	FREDDIE MAC	2,000,000.00	1,994,324.50
	FREDDIE MAC	5,185,275.06	5,113,138.55
	FREDDIE MAC MULTICLASS CERTIFI	6,065,550.09	5,903,408.23
	FREMF MORTGAGE TRUST	2,600,000.00	2,591,012.84

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	FREMF MORTGAGE TRUST	3,000,000.00	2,986,963.20
	FREMF MORTGAGE TRUST	370,000.00	368,297.56
	FREMF MORTGAGE TRUST	2,075,000.00	2,061,699.25
	FREMF MORTGAGE TRUST	2,450,000.00	2,404,832.29
	FREMF MORTGAGE TRUST	1,200,000.00	1,178,256.84
	FREMF MORTGAGE TRUST	1,450,000.00	1,432,984.83
	FREMF MORTGAGE TRUST	525,000.00	513,940.14
	FRESB MULTIFAMILY MORTGAGE PAS	538,021.70	535,494.56
	FRESB MULTIFAMILY MORTGAGE PAS	253,002.96	249,545.83
	FRESB MULTIFAMILY MORTGAGE PAS	51,703.28	51,508.00
	FRESB MULTIFAMILY MORTGAGE PAS	2,227,727.47	2,185,657.28
	FRESB MULTIFAMILY MORTGAGE PAS	2,346,655.25	2,318,647.45
	FRESB MULTIFAMILY MORTGAGE PAS	2,003,833.91	1,959,102.73
	GATX CORP	1,075,000.00	911,953.00
	GATX CORP	3,000,000.00	3,037,490.22
	GEORGIA POWER CO	1,642,000.00	1,528,603.45
	GLOBE LIFE INC	2,599,000.00	2,607,543.61
	GOVERNMENT NATIONAL MORTGAGE A	5,752,095.39	4,900,846.53
	GOVERNMENT NATIONAL MORTGAGE A	4,881,184.07	4,913,116.14
	GOVERNMENT NATIONAL MORTGAGE A	2,472,796.79	2,194,335.12
	GOVERNMENT NATIONAL MORTGAGE A	232,109.70	231,656.90
	GOVERNMENT NATIONAL MORTGAGE A	528,358.01	529,418.53
	GOVERNMENT NATIONAL MORTGAGE A	298,201.32	293,575.26
	GOVERNMENT NATIONAL MORTGAGE A	83,675.43	81,533.49
	GOVERNMENT NATIONAL MORTGAGE A	16,339.09	15,300.30
	GOVERNMENT NATIONAL MORTGAGE A	497,391.31	469,311.23
	GOVERNMENT NATIONAL MORTGAGE A	355,422.35	333,650.28
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	2,081,644.30
	GOVERNMENT NATIONAL MORTGAGE A	1,116,356.09	1,020,749.35
	GOVERNMENT NATIONAL MORTGAGE A	783,920.11	671,373.09
	GOVERNMENT NATIONAL MORTGAGE A	496,367.01	482,675.52
	GOVERNMENT NATIONAL MORTGAGE A	3,659,108.35	2,481,654.12
	GOVERNMENT NATIONAL MORTGAGE A	4,872,726.26	3,941,184.28
	GOVERNMENT NATIONAL MORTGAGE A	2,147,031.79	1,509,211.12
	GOVERNMENT NATIONAL MORTGAGE A	3,698,576.07	2,746,493.06
	IDAHO POWER CO	3,828,000.00	3,669,438.57
	INDIANAPOLIS IN LOCAL PUBLIC I	2,750,000.00	2,867,149.45
	INT DEVELOPMENT FIN CORP	2,032,173.23	1,688,594.39
	J.G. WENTWORTH XLII LLC	2,866,585.66	2,647,817.59
	JPMORGAN CHASE & CO	5,000,000.00	4,463,629.75
	KENTUCKY UTILITIES CO	3,415,000.00	3,272,139.55
	KEY BANK NA	2,400,000.00	2,398,224.82
	KEYCORP	1,500,000.00	1,384,713.08
	KROGER CO	3,345,000.00	3,718,800.14
	LOGISTICS 1 MI TN VA SR	2,395,388.59	1,952,701.14
	LOUISIANA LOC GOVT ENVRNMNTL F	4,445,000.00	4,397,526.96
	LOUISIANA ST HSG CORP SF MTGE	384,052.86	329,002.84

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	MET LIFE GLOB FUNDING I	1,500,000.00	1,428,835.37
	MET LIFE GLOB FUNDING I	2,000,000.00	1,991,444.36
	MINNESOTA ST HSG FIN AGY	3,081,319.95	2,255,093.89
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	2,251,045.40
	NATIONAL RURAL UTIL COOP	1,000,000.00	1,062,842.95
	NATIONWIDE MUTUAL INSURA	2,419,000.00	3,189,674.48
	NATIONWIDE MUTUAL INSURA	1,500,000.00	1,155,807.05
	NEVADA POWER CO	3,000,000.00	2,963,197.38
	NEVADA ST HSG DIV SF MTGE REVE	1,499,412.28	1,310,348.69
	NORTHWESTERN MUTUAL LIFE	2,350,000.00	1,599,463.56
	OHIO ST HSG FIN AGY MF HSG REV	1,233,000.00	1,068,417.93
	OKLAHOMA DEVELOPMENT FINANCE A	3,000,000.00	2,947,574.70
	OKLAHOMA DEVELOPMENT FINANCE A	905,976.94	887,164.97
	PACIFIC LIFE GF II	2,605,000.00	2,546,357.57
	PG&E WILDFIRE RECOVERY	2,080,000.00	1,920,791.12
	PIEDMONT HEALTHCARE INC	3,955,000.00	3,305,152.96
	PNC BANK NA	3,500,000.00	3,264,703.75
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,292,537.54
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	1,066,593.32
	PROGRESSIVE CORP	1,335,000.00	1,106,587.99
	PROTECTIVE LIFE CORP	1,274,000.00	1,556,893.66
	PROTECTIVE LIFE GLOBAL	1,500,000.00	1,498,036.07
	PULTEGROUP INC	1,785,000.00	2,070,259.69
	RELIANCE INDUSTRIES LTD	500,736.79	496,216.63
	RELIANCE STAND LIFE II	2,610,000.00	2,520,427.91
	RELIANCE STAND LIFE II	1,525,000.00	1,528,778.55
	SAN FRANCISCO CA CITY & CNTY P	1,465,000.00	1,633,952.15
	SBA TOWER TRUST	1,885,000.00	1,854,168.56
	SBA TOWER TRUST	2,050,000.00	1,966,696.20
	SLG OFFICE TRUST	2,185,000.00	1,916,279.52
	SMALL BUSINESS ADMINISTRATION	5,000,000.00	5,051,429.50
	SMALL BUSINESS ADMINISTRATION	1,703,308.15	1,617,343.72
	SMALL BUSINESS ADMINISTRATION	2,378,459.82	2,217,982.28
	SMALL BUSINESS ADMINISTRATION	1,978,185.72	1,800,134.56
	SMALL BUSINESS ADMINISTRATION	3,055,390.31	2,462,758.56
	SMALL BUSINESS ADMINISTRATION	4,474,251.37	3,706,672.52
	SMALL BUSINESS ADMINISTRATION	4,777,104.24	4,050,848.73
	SMALL BUSINESS ADMINISTRATION	2,979,257.22	2,616,917.87
	SMALL BUSINESS ADMINISTRATION	2,087,571.61	1,918,527.58
	SMALL BUSINESS ADMINISTRATION	3,966.98	3,966.20
	SMALL BUSINESS ADMINISTRATION	2,895,335.06	2,744,997.68
	SMALL BUSINESS ADMINISTRATION	3,602,055.40	3,381,944.24
	SMALL BUSINESS ADMINISTRATION	8,913,437.52	8,622,897.78
	SMALL BUSINESS ADMINISTRATION	54,551.83	54,590.49
	SMALL BUSINESS ADMINISTRATION	19,402.66	19,461.54
	SMALL BUSINESS ADMINISTRATION	34,500.35	34,497.92
	SMALL BUSINESS ADMINISTRATION	47,050.73	47,166.47

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	SMALL BUSINESS ADMINISTRATION	74,470.08	74,168.55	
	SMALL BUSINESS ADMINISTRATION	145,164.20	146,319.08	
	SMALL BUSINESS ADMINISTRATION	144,672.59	144,982.39	
	SMALL BUSINESS ADMINISTRATION	72,897.56	73,150.09	
	SMALL BUSINESS ADMINISTRATION	2,168,530.33	2,192,958.17	
	SMALL BUSINESS ADMINISTRATION	4,523,227.88	4,595,929.72	
	SMALL BUSINESS ADMINISTRATION	84,227.99	87,123.70	
	SMALL BUSINESS ADMINISTRATION	208,020.34	209,082.01	
	SMALL BUSINESS ADMINISTRATION	94,147.88	93,329.48	
	SMALL BUSINESS ADMINISTRATION	194,294.43	194,329.23	
	SMALL BUSINESS ADMINISTRATION	94,386.25	94,785.91	
	SMALL BUSINESS ADMINISTRATION	223,925.49	221,115.58	
	SMALL BUSINESS ADMINISTRATION	2,322,539.97	2,311,356.71	
	SMALL BUSINESS ADMINISTRATION	5,365,601.12	5,409,769.68	
	SMALL BUSINESS ADMINISTRATION	3,517,553.10	3,579,093.75	
	SMALL BUSINESS ADMINISTRATION	418,608.45	413,652.75	
	SMALL BUSINESS ADMINISTRATION	1,033,364.18	1,003,806.55	
	SMALL BUSINESS ADMINISTRATION	2,895,081.72	2,936,637.43	
	SMALL BUSINESS ADMINISTRATION	5,693,974.99	5,751,199.44	
	SMALL BUSINESS ADMINISTRATION	2,549,876.72	2,385,724.33	
	SMALL BUSINESS ADMINISTRATION	2,734,183.93	2,523,705.63	
	SMALL BUSINESS ADMINISTRATION	1,123,353.00	1,079,615.81	
	SMALL BUSINESS ADMINISTRATION	5,205,353.83	5,262,085.94	
	SMALL BUSINESS ADMINISTRATION	1,298,930.08	1,234,629.40	
	SMALL BUSINESS ADMINISTRATION	1,898,550.76	1,800,379.17	
	SMALL BUSINESS ADMINISTRATION	2,097,497.47	1,978,425.06	
	SMALL BUSINESS ADMINISTRATION	1,221,558.31	1,147,349.62	
	SMALL BUSINESS ADMINISTRATION	2,227,295.98	2,092,654.38	
	SMALL BUSINESS ADMINISTRATION	2,013,717.15	1,853,517.90	
	SMALL BUSINESS ADMINISTRATION	2,066,999.59	1,905,172.75	
	SMALL BUSINESS ADMINISTRATION	2,115,176.54	1,927,318.62	
	SMALL BUSINESS ADMINISTRATION	4,938,537.00	4,812,770.74	
	SMALL BUSINESS ADMINISTRATION	5,431,165.26	5,447,607.03	
	SMALL BUSINESS ADMINISTRATION	3,378,521.93	3,141,663.89	
	SMALL BUSINESS ADMINISTRATION	2,502,114.44	2,341,432.15	
	SMALL BUSINESS ADMINISTRATION	2,526,305.27	2,299,716.15	
	SMALL BUSINESS ADMINISTRATION	3,056,793.44	2,840,565.04	
	SMALL BUSINESS ADMINISTRATION	1,482,269.49	1,476,611.07	
	SMALL BUSINESS ADMINISTRATION	1,387,691.60	1,285,790.21	
	SMALL BUSINESS ADMINISTRATION	3,247,544.75	3,073,489.34	
	SMALL BUSINESS ADMINISTRATION	3,751,565.51	3,539,408.85	
	SMALL BUSINESS ADMINISTRATION	1,459,667.44	1,375,594.24	
	SMALL BUSINESS ADMINISTRATION	2,549,880.83	2,497,126.35	
	SMALL BUSINESS ADMINISTRATION	619,366.60	605,422.74	
	SMALL BUSINESS ADMINISTRATION	804,059.42	780,184.89	
	SMALL BUSINESS ADMINISTRATION	3,883,442.19	3,440,075.03	
	SMALL BUSINESS ADMINISTRATION	2,420,340.86	2,517,786.20	

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	SMALL BUSINESS ADMINISTRATION	2,551,057.51	2,602,424.58
	SMALL BUSINESS ADMINISTRATION	5,186,629.03	5,187,862.41
	SMITHSONIAN INSTITUTION	2,570,000.00	2,010,878.90
	SOUTHAVEN CMBD CYCLE GEN	1,585,459.96	1,521,613.20
	SOUTHERN CO GAS CAPITAL	1,500,000.00	1,484,730.02
	STRIP PRINC	21,540,000.00	9,076,353.10
	STRIP PRINC	19,894,000.00	7,527,802.86
	STRIP PRINC	26,500,000.00	7,572,709.43
	SUNNOVA HESTIA I ISSUER LLC	445,107.92	448,282.16
	SUNNOVA HESTIA II ISSUER LLC	2,615,079.05	2,611,874.01
	T-MOBILE USA INC	4,000,000.00	3,544,381.48
	TEACHERS INSUR & ANNUITY	2,802,000.00	2,523,696.81
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,551,328.74
	TEXAS TRANSPRTN COMMISSION ST	2,640,000.00	2,690,144.42
	TOTE SHIPHOLDINGS INC	1,999,000.00	1,756,491.32
	TOTEM OCEAN TRAILER	366,000.00	375,462.10
	TRAVIS CNTY TX HSG FIN CORP MF	1,281,000.00	845,930.51
	UNION PACIFIC CORP	1,000,000.00	893,594.29
	UNION PACIFIC RR 2014-1	1,037,455.24	1,025,005.57
	UNITED AIR 2016-2 AA PTT	501,392.80	473,301.87
	UNITED AIR 2023-1 A PTT	2,865,942.03	2,923,482.41
	UNITED RENTALS NORTH AM	1,600,000.00	1,593,374.88
	UNITED RENTALS NORTH AM	1,300,000.00	1,331,326.10
	UNP RR CO 2006 PASS TRST	222,324.24	229,189.34
	UNUM GROUP	2,292,000.00	2,431,721.05
	UNUM GROUP	1,100,000.00	1,152,264.84
	US BANCORP	1,405,000.00	1,409,705.16
	US BANCORP	1,500,000.00	1,578,196.76
	US TREASURY N/B	9,000,000.00	5,065,312.50
	US TREASURY N/B	18,140,000.00	12,787,991.45
	VIRGINIA HSG DEV AUTH	354,407.46	289,886.52
	VIRGINIA HSG DEV AUTH	874,617.72	750,188.74
	VIRGINIA HSG DEV AUTH	2,268,563.08	1,800,947.12
	WASTE MANAGEMENT INC	1,892,000.00	1,736,251.54
TOTAL TS US Quality Bond Fund		672,417,258.70	590,859,661.72