TS Impact Bond

Effective Date : 09/30/2026

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base	
TS US Quality Bond Fund				
	321 HENDERSON RECEIVABLES LLC	1,415,182.94	1,287,613.96	
	321 HENDERSON RECEIVABLES LLC	719,947.78	636,054.64	
	321 HENDERSON RECEIVABLES LLC	1,079,141.89	934,966.16	
	321 HENDERSON RECEIVABLES LLC	1,211,653.63	1,084,309.44	
	321 HENDERSON RECEIVABLES LLC	867,091.29	727,733.33	
	321 HENDERSON RECEIVABLES LLC	2,271,206.35	1,988,449.56	
	AMER AIRLINE 16-3 AA PTT	2,744,696.02	2,625,603.93	
	AMERICAN TOWER CORP	2,500,000.00	2,487,240.50	
	AMERICAN TOWER CORP	2,000,000.00	1,948,576.10	
	AT&T INC	1,075,000.00	1,090,897.19	
	AT&T INC	1,250,000.00	1,196,619.21	
	AT&T INC	1,500,000.00	1,164,242.82	
	AT&T REIGN II LB PTT	3,865,150.14	3,582,448.03	
	ATMOS ENERGY KANSAS	2,154,819.04	2,121,180.38	
	AVISTA CORP	3,250,000.00	2,419,292.30	
	BANK OF AMERICA CORP	2,250,000.00	1,946,320.99	
	BANK OF AMERICA CORP	2,525,000.00	2,552,537.32	
	BANK5	2,900,000.00	2,838,547.55	
	BANNER HEALTH	3,500,000.00	2,951,826.89	
	BARCLAYS COMMERCIAL MORTGAGE S	2,972,731.65	2,957,793.38	
	BENCHMARK MORTGAGE TRUST	3,500,000.00	3,404,120.30	
	BMO MORTGAGE TRUST	3,170,000.00	3,114,657.19	
	BNSF RAILWAY CO 2015-1 P	657,598.36	642,102.84	
	BNY DREYFUS GOVERNMENT CASH MA	354,514.32	354,514.32	
	BRAZOS SECURITIZATN LLC	1,500,000.00	1,379,280.00	
	BSTN COMMERCIAL MORTGAGE TRUST	3,100,000.00	3,002,829.88	
	BX TRUST	780,000.00	778,050.00	
	BX TRUST	380,000.00	378,821.13	
	CALIFORNIA ST	2,675,000.00	2,879,293.50	
	CALIFORNIA ST HLTH FACS FING A	875,000.00	789,502.53	
	CALIFORNIA ST HLTH FACS FING A	1,000,000.00	910,657.00	
	CALIFORNIA ST HLTH FACS FING A	2,000,000.00	1,678,402.80	
	CALIFORNIA ST MUNI FIN AUTH MU	1,505,000.00	1,065,858.91	
	CALIFORNIA WATER SERVICE	1,623,000.00	1,541,367.35	
	CD COMMERCIAL MORTGAGE TRUST	12,896.43	11,927.49	
	CF HIPPOLYTA ISSUER LLC	2,223,618.52	1,637,014.84	
	CHI COMMERCIAL MORTGAGE TRUST	3,115,000.00	3,055,556.14	
	CITIGROUP COMMERCIAL MORTGAGE	2,985,000.00	2,637,121.83	
	CITIGROUP INC	4,575,000.00	4,305,442.83	
	CLECO SECURITIZATION I	3,270,000.00	2,960,285.81	
	COMMONWEALTH EDISON CO	2,008,000.00	1,988,898.40	
	COMPASS DATACENTERS ISSUER II	3,000,000.00	2,834,788.80	
	CROWN CASTLE INC	3,000,000.00	2,911,382.76	
	CROWN CASTLE TOWERS LLC	1,445,000.00	1,413,901.58	
	CSX CORP	1,500,000.00	1,514,448.51	
	CVS PASS-THROUGH TR 2013	911,753.32	837,498.77	

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Category	Issuer Name	Shares/Par	Market Value Base	
	CVS PASS-THROUGH TRUST	885,543.94	888,556.80	
	DALLAS TX AREA RAPID TRANSIT S	1,770,000.00	1,719,142.94	
	DOLP TRUST	1,800,000.00	1,552,651.92	
	DOMINION ENERGY INC	2,530,000.00	2,401,931.15	
	DOMINION ENERGY SOUTH	2,163,000.00	1,762,627.58	
	DUKE ENERGY FL PROJ FIN	1,900,000.00	1,675,983.01	
	DUKE ENERGY PROGRESS LLC	2,082,000.00	2,092,312.71	
	EMPIRE DISTRICT BONDCO	1,894,024.60	1,868,785.68	
	ENBRIDGE ENERGY PARTNERS	2,078,000.00	2,041,245.58	
	ESSENTIAL UTILITIES INC	2,192,000.00	1,593,990.53	
	FANNIE MAE	3,940,173.20	3,158,094.96	
	FANNIE MAE	3,000,000.00	2,405,490.15	
	FANNIE MAE	57,204.26	55,894.58	
	FANNIE MAE	3,322,289.46	3,040,801.31	
	FANNIE MAE	6,047,371.18	5,005,089.46	
	FANNIE MAE	4,096,788.36	4,033,514.94	
	FANNIE MAE	401,870.05	400,755.48	
	FANNIE MAE	2,845,353.31	2,456,310.31	
	FANNIE MAE	5,295,520.02	4,489,196.02	
	FANNIE MAE	3,590,823.74	3,364,285.24	
	FANNIE MAE	3,028,071.37	2,998,042.29	
	FANNIEMAE-ACES	1,950,062.66	1,923,733.50	
	FEDEX 2020-1 PASS TST	2,037,492.88	1,688,714.65	
	FIFTH THIRD BANCORP	1,000,000.00	1,014,208.19	
	FIFTH THIRD BANCORP	2,000,000.00	1,975,691.68	
	FISHERS LANE ASSOC LLC	729,997.79	695,685.22	
	FISHERS LANE ASSOC LLC	940,000.00	936,975.05	
	FREDDIE MAC	4,258,424.61	4,201,733.05	
	FREDDIE MAC	2,993,845.50	2,843,925.12	
	FREDDIE MAC	3,358,000.00	3,183,601.46	
	FREDDIE MAC	1,989,806.38	1,931,314.07	
	FREDDIE MAC	4,765,706.88	4,453,077.60	
	FREDDIE MAC MULTICLASS CERTIFI	4,053,218.43	3,769,567.72	
	FREMF MORTGAGE TRUST	2,450,000.00	2,440,335.49	
	FREMF MORTGAGE TRUST	1,200,000.00	1,176,250.44	
	FREMF MORTGAGE TRUST	500,000.00	488,695.65	
	FREMF MORTGAGE TRUST	1,450,000.00	1,437,069.63	
	FREMF MORTGAGE TRUST	3,100,000.00	3,049,635.54	
	FREMF MORTGAGE TRUST	2,779,000.00	2,751,108.57	
	FRESB MULTIFAMILY MORTGAGE PAS	487,806.80	484,913.13	
	FRESB MULTIFAMILY MORTGAGE PAS	125,814.48	124,810.42	
	FRESB MULTIFAMILY MORTGAGE PAS	1,977,823.16	1,946,797.84	
	FRESB MULTIFAMILY MORTGAGE PAS	2,240,882.29	2,191,890.10	
	FRESB MULTIFAMILY MORTGAGE PAS	1,600,952.43	1,563,618.38	
	GATX CORP	1,075,000.00	903,107.02	
	GATX CORP	3,000,000.00	2,860,275.06	
	GLOBE LIFE INC	2,599,000.00	2,557,089.44	

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	GOVERNMENT NATIONAL MORTGAGE A	4,930,208.84	3,979,927.16	
	GOVERNMENT NATIONAL MORTGAGE A	3,748,874.50	3,622,670.78	
	GOVERNMENT NATIONAL MORTGAGE A	2,112,712.28	1,766,614.13	
	GOVERNMENT NATIONAL MORTGAGE A	149,667.64	147,086.50	
	GOVERNMENT NATIONAL MORTGAGE A	242,230.37	241,669.80	
	GOVERNMENT NATIONAL MORTGAGE A	14,391.11	13,415.56	
	GOVERNMENT NATIONAL MORTGAGE A	433,257.66	403,885.74	
	GOVERNMENT NATIONAL MORTGAGE A	328,193.82	304,436.66	
	GOVERNMENT NATIONAL MORTGAGE A	2,540,000.00	1,945,139.62	
	GOVERNMENT NATIONAL MORTGAGE A	611,836.65	560,210.97	
	GOVERNMENT NATIONAL MORTGAGE A	653,250.04	528,678.85	
	GOVERNMENT NATIONAL MORTGAGE A	195,505.28	189,775.08	
	GOVERNMENT NATIONAL MORTGAGE A	3,573,806.95	2,301,409.45	
	GOVERNMENT NATIONAL MORTGAGE A	4,682,002.81	3,541,326.93	
	GOVERNMENT NATIONAL MORTGAGE A	2,090,902.41	1,380,107.24	
	GOVERNMENT NATIONAL MORTGAGE A	3,398,520.07	2,370,259.08	
	GOVERNMENT NATIONAL MORTGAGE A	6,850,096.29	6,655,710.42	
	GOVERNMENT NATIONAL MORTGAGE A	5,938,552.95	5,872,519.80	
	GOVERNMENT NATIONAL MORTGAGE A	3,057,518.35	2,939,248.34	
	GOVERNMENT NATIONAL MORTGAGE A	6,231,855.16	6,238,920.21	
	GOVERNMENT NATIONAL MORTGAGE A	5,831,821.39	5,819,306.88	
	GOVERNMENT NATIONAL MORTGAGE A	6,781,591.75	6,732,065.11	
	GOVERNMENT NATIONAL MORTGAGE A	5,938,175.91	5,958,066.42	
	IDAHO POWER CO	2,000,000.00	1,756,267.18	
	INT DEVELOPMENT FIN CORP	1,896,544.35	1,545,346.10	
	J.G. WENTWORTH XLII LLC	2,508,773.63	2,218,363.01	
	JPMORGAN CHASE & CO	5,000,000.00	4,353,565.15	
	KENTUCKY UTILITIES CO	2,340,000.00	2,073,936.92	
	KROGER CO	3,345,000.00	3,505,037.11	
	LOGISTICS 1 MI TN VA SR	2,279,401.11	1,701,055.05	
	LOUISIANA LOC GOVT ENVRNMNTL F	4,445,000.00	4,297,387.33	
	LOUISIANA ST HSG CORP MF HSG R	198,263.58	164,728.73	
	MET LIFE GLOB FUNDING I	1,500,000.00	1,409,584.61	
	MET LIFE GLOB FUNDING I	2,000,000.00	1,937,852.82	
	MINNESOTA ST HSG FIN AGY	2,753,440.27	2,004,253.96	
	MKT 2020-525M MORTGAGE TRUST	2,550,000.00	2,239,492.62	
	NATIONWIDE MUTUAL INSURA	2,419,000.00	2,889,167.65	
	NATIONWIDE MUTUAL INSURA	1,500,000.00	1,048,211.27	
	NEUBERGER BERMAN CLO LTD	3,500,000.00	3,497,410.00	
	NEVADA POWER CO	3,000,000.00	2,708,706.27	
	NEVADA ST HSG DIV SF MTGE REVE	1,295,578.09	1,017,986.36	
	OHIO ST HSG FIN AGY RSDL MTGE	1,018,000.00	855,978.28	
	OKLAHOMA DEVELOPMENT FINANCE A	3,000,000.00	2,599,306.50	
	OKLAHOMA DEVELOPMENT FINANCE A	591,718.46	564,239.23	
	PG&E WILDFIRE RECOVERY	2,080,000.00	1,722,833.38	
	PIEDMONT HEALTHCARE INC	3,955,000.00	3,299,307.91	
	PNC BANK NA	3,500,000.00	3,219,817.69	

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Category	Issuer Name	Shares/Par	Market Value Base	
	PORT AUTH OF NEW YORK & NEW JE	1,400,000.00	1,167,334.56	
	PORT AUTH OF NEW YORK & NEW JE	1,135,000.00	969,618.36	
	PROGRESS RESIDENTIAL TRUST	319,807.97	303,611.04	
	PROTECTIVE LIFE CORP	1,274,000.00	1,442,893.47	
	PULTEGROUP INC	1,785,000.00	1,963,742.92	
	QTS ISSUER ABS I LLC	3,030,000.00	2,908,186.73	
	RELIANCE STAND LIFE II	2,610,000.00	2,594,108.86	
	SAN FRANCISCO CA CITY & CNTY P	1,465,000.00	1,512,738.93	
	SBA TOWER TRUST	2,050,000.00	2,041,515.26	
	SLG OFFICE TRUST	2,185,000.00	1,878,964.75	
	SMALL BUSINESS ADMINISTRATION	5,796,022.83	5,483,788.18	
	SMALL BUSINESS ADMINISTRATION	2,650,705.93	2,502,197.48	
	SMALL BUSINESS ADMINISTRATION	5,700,000.00	5,420,657.82	
	SMALL BUSINESS ADMINISTRATION	7,000,000.00	6,837,287.80	
	SMALL BUSINESS ADMINISTRATION	1,356,029.00	1,225,060.74	
	SMALL BUSINESS ADMINISTRATION	2,201,411.82	1,916,102.68	
	SMALL BUSINESS ADMINISTRATION	1,806,560.02	1,550,317.91	
	SMALL BUSINESS ADMINISTRATION	2,704,509.22	2,093,195.21	
	SMALL BUSINESS ADMINISTRATION	3,956,782.15	3,129,118.29	
	SMALL BUSINESS ADMINISTRATION	4,482,867.07	3,592,860.16	
	SMALL BUSINESS ADMINISTRATION	2,671,500.18	2,198,097.52	
	SMALL BUSINESS ADMINISTRATION	1,881,467.64	1,628,710.34	
	SMALL BUSINESS ADMINISTRATION	2,762,082.82	2,462,003.79	
	SMALL BUSINESS ADMINISTRATION	3,250,444.54	2,890,060.60	
	SMALL BUSINESS ADMINISTRATION	7,647,742.77	6,941,541.03	
	SMALL BUSINESS ADMINISTRATION	5,127.46	5,129.21	
	SMALL BUSINESS ADMINISTRATION	10,146.90	10,137.28	
	SMALL BUSINESS ADMINISTRATION	8,701.69	8,706.40	
	SMALL BUSINESS ADMINISTRATION	34,595.89	34,485.19	
	SMALL BUSINESS ADMINISTRATION	66,726.57	66,614.65	
	SMALL BUSINESS ADMINISTRATION	77,032.62	76,929.92	
	SMALL BUSINESS ADMINISTRATION	32,143.03	31,944.95	
	SMALL BUSINESS ADMINISTRATION	2,216,684.25	2,097,440.60	
	SMALL BUSINESS ADMINISTRATION	3,313,551.15	3,272,026.06	
	SMALL BUSINESS ADMINISTRATION	56,949.56	57,213.49	
	SMALL BUSINESS ADMINISTRATION	107,617.92	105,997.23	
	SMALL BUSINESS ADMINISTRATION	62,159.94	61,146.19	
	SMALL BUSINESS ADMINISTRATION	140,783.58	138,841.20	
	SMALL BUSINESS ADMINISTRATION	61,271.02	60,707.07	
	SMALL BUSINESS ADMINISTRATION	179,714.18	175,958.24	
	SMALL BUSINESS ADMINISTRATION	2,448,739.07	2,284,163.97	
	SMALL BUSINESS ADMINISTRATION	5,019,848.26	4,742,735.57	
	SMALL BUSINESS ADMINISTRATION	3,333,410.44	3,198,817.99	
	SMALL BUSINESS ADMINISTRATION	312,514.70	303,864.36	
	SMALL BUSINESS ADMINISTRATION	608,857.45	581,944.00	
	SMALL BUSINESS ADMINISTRATION	3,791,600.16	3,629,234.36	
	SMALL BUSINESS ADMINISTRATION	5,115,073.95	4,888,957.50	

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	SMALL BUSINESS ADMINISTRATION	2,065,782.94	1,878,153.66	
	SMALL BUSINESS ADMINISTRATION	2,275,270.03	2,071,653.16	
	SMALL BUSINESS ADMINISTRATION	820,523.85	766,204.19	
	SMALL BUSINESS ADMINISTRATION	4,837,553.42	4,590,142.07	
	SMALL BUSINESS ADMINISTRATION	998,009.47	908,492.21	
	SMALL BUSINESS ADMINISTRATION	1,801,142.69	1,644,029.73	
	SMALL BUSINESS ADMINISTRATION	922,832.37	833,609.71	
	SMALL BUSINESS ADMINISTRATION	1,759,967.79	1,585,066.24	
	SMALL BUSINESS ADMINISTRATION	1,541,351.91	1,363,134.33	
	SMALL BUSINESS ADMINISTRATION	1,682,485.35	1,492,755.52	
	SMALL BUSINESS ADMINISTRATION	1,796,375.94	1,572,297.26	
	SMALL BUSINESS ADMINISTRATION	5,291,815.90	4,869,895.18	
	SMALL BUSINESS ADMINISTRATION	7,567,985.80	7,254,155.81	
	SMALL BUSINESS ADMINISTRATION	2,953,659.99	2,658,382.60	
	SMALL BUSINESS ADMINISTRATION	2,188,217.66	1,963,321.18	
	SMALL BUSINESS ADMINISTRATION	2,178,448.04	1,944,739.34	
	SMALL BUSINESS ADMINISTRATION	2,736,061.27	2,435,594.68	
	SMALL BUSINESS ADMINISTRATION	4,084,873.52	3,843,760.59	
	SMALL BUSINESS ADMINISTRATION	1,232,017.37	1,093,865.47	
	SMALL BUSINESS ADMINISTRATION	2,719,368.70	2,418,080.32	
	SMALL BUSINESS ADMINISTRATION	3,015,580.37	2,717,552.67	
	SMALL BUSINESS ADMINISTRATION	1,326,394.61	1,175,214.14	
	SMALL BUSINESS ADMINISTRATION	2,223,557.98	2,052,868.11	
	SMALL BUSINESS ADMINISTRATION	249,058.90	247,070.94	
	SMALL BUSINESS ADMINISTRATION	209,221.89	204,108.19	
	SMALL BUSINESS ADMINISTRATION	3,600,707.17	3,123,821.59	
	SMALL BUSINESS ADMINISTRATION	2,087,190.15	2,072,224.37	
	SMALL BUSINESS ADMINISTRATION	2,345,392.56	2,290,442.83	
	SMALL BUSINESS ADMINISTRATION	5,160,176.28	4,893,667.11	
	SMITHSONIAN INSTITUTION	2,570,000.00	1,865,424.89	
	SOUTHAVEN CMBD CYCLE GEN	1,341,630.81	1,257,633.77	
	SOUTHERN CO GAS CAPITAL	1,500,000.00	1,400,126.33	
	STRIP PRINC	21,540,000.00	8,420,385.57	
	STRIP PRINC	19,894,000.00	6,872,411.54	
	STRIP PRINC	26,500,000.00	6,596,350.06	
	SUNNOVA HESTIA I ISSUER LLC	417,639.05	399,992.76	
	SUNNOVA HESTIA II ISSUER LLC	2,462,813.25	2,318,903.93	
	SWITCH ABS ISSUER LLC	2,458,000.00	2,319,002.80	
	T-MOBILE USA INC	4,000,000.00	3,230,127.12	
	TEACHERS INSUR & ANNUITY	2,802,000.00	2,278,087.34	
	TEXAS EASTERN TRANSMISSI	1,405,000.00	1,472,243.26	
	TEXAS TRANSPRTN COMMISSION ST	2,640,000.00	2,626,323.48	
	TOTE MARITIME ALASKA LLC	298,000.00	299,058.34	
	TOTE SHIPHOLDINGS INC	1,932,000.00	1,611,749.30	
	TRAVIS CNTY TX HSG FIN CORP MF	1,266,548.05	774,908.17	
	UNION PACIFIC CORP	1,000,000.00	807,164.91	
	UNITED AIR 2016-2 AA PTT	466,966.98	447,418.53	

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	UNITED AIR 2023-1 A PTT	2,664,855.08	2,634,353.42	
	UNITED RENTALS NORTH AM	1,600,000.00	1,582,042.40	
	UNITED RENTALS NORTH AM	1,300,000.00	1,299,593.43	
	UNUM GROUP	2,292,000.00	2,340,556.16	
	UNUM GROUP	1,100,000.00	1,116,085.29	
	US BANCORP	3,870,000.00	3,840,620.12	
	US TREASURY N/B	13,500,000.00	7,964,472.69	
	US TREASURY N/B	20,775,000.00	10,310,405.22	
	US TREASURY N/B	6,140,000.00	3,809,198.41	
	US TREASURY N/B	5,800,000.00	4,915,273.45	
	US TREASURY N/B	2,200,000.00	2,131,765.64	
	US TREASURY N/B	20,960,000.00	19,070,325.00	
	US TREASURY N/B	15,710,000.00	14,677,803.98	
	US TREASURY N/B	3,730,000.00	3,461,177.74	
	VIRGINIA HSG DEV AUTH	307,514.24	259,485.22	
	VIRGINIA HSG DEV AUTH	778,612.07	670,195.25	
	VIRGINIA HSG DEV AUTH	2,037,435.24	1,595,548.75	
TOTAL TS US Quality Bond Fund		**702,867,783.64**	**589,438,019.04**	