

# TS Securitized Income ETF

Effective Date : 03/31/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TSN SECURITIZED INCM ETF</b>			
	ABBSL 2021-2A D FRN 4/15/2034	300,000.00	300,017.40
	AIMCO 2019-10A BR FRN 7/22/2032	1,000,000.00	1,000,055.00
	AREIT 2020-CRE4 C FRN 4/15/2037	327,108.81	319,847.16
	ARES 2019-53A C FRN 4/24/2031	300,000.00	300,316.50
	AUTHB 2021-1 A2 3.734 7/30/2051	505,680.00	446,136.74
	BABSN 2016-1A CR FRN 7/23/2030	400,000.00	400,174.00
	BALLY 2021-1A A2 FRN 4/15/2034	1,500,000.00	1,499,365.50
	BFLD 2019-DPLO D FRN 10/15/2034	1,000,000.00	997,779.20
	BFLD 2021-FPM C FRN 6/15/2038	977,000.00	967,385.34
	BMARK 2019-B10 XA FRN 3/15/2062	5,210,003.83	259,877.60
	BMARK 2024-V5 XA FRN 1/10/2057	21,689,639.07	963,679.34
	BSP 2019-19A C FRN 1/15/2033	600,000.00	599,963.40
	BUNDT 2021-1 A2 2.989 7/30/2051	532,125.00	487,146.44
	BUNDT 2021-1 B 4.97 7/30/2051	540,000.00	488,473.90
	BX 2019-OC11 E FRN 12/9/2041	1,119,120.00	966,321.85
	BX 2021-ARIA C FRN 10/15/2036	1,000,000.00	986,293.70
	CFMT 2019-RM3 A FRN 6/25/2069	182,186.19	178,106.62
	CFMT 2023-HB12 M1 FRN 4/25/2033	300,000.00	283,083.51
	CGCMT 2014-GC25 D 3.548 10/10/2047	527,310.00	457,798.62
	CGCMT 2016-C2 D FRN 8/10/2049	300,000.00	238,539.60
	CGCMT 2017-P8 D 3 9/15/2050	219,000.00	165,363.00
	CGCMT 2018-C5 XA FRN 6/10/2051	47,792,767.15	1,158,821.67
	CGDB 2019-MOB A FRN 11/15/2036	500,000.00	493,750.00
	CGMS 2018-2A A2R FRN 10/15/2031	1,500,000.00	1,500,262.50
	COIN 2017-1A A2 5.216 4/25/2047	671,400.00	596,319.02
	COLT 2022-6 A1 STEP-CPN 6/27/2067	1,502,223.63	1,467,826.62
	CSMC 2014-SAF1 B3 FRN 3/25/2044	1,519,713.47	1,427,650.75
	CSMC 2017-CALI E FRN 11/10/2032	360,000.00	84,650.36
	DB MASTER FINANCE LLC	870,952.50	729,038.19
	DPATH 2023-1A C FRN 4/15/2035	270,000.00	275,284.44
	DREYFUS GOV CASH	2,531,925.30	2,531,925.30
	FIRST MARYLAND CAP I FRN 1/15/2027	300,000.00	282,863.30
	FOCUS 2017-1A A2II 5.093 4/30/2047	559,500.00	542,510.89
	FOCUS 2023-2 A2 8.241 10/30/2053	498,750.00	529,788.36
	FRESB 2021-SB88 X1 FRN 5/25/2041	9,171,409.40	269,035.04
	FRESB 2021-SB90 X1 FRN 6/25/2041	8,161,017.00	187,313.29
	GNR 2016-70 IO FRN 4/16/2058	7,126,099.39	265,779.99
	GSMBS 2019-SL1 B1 FRN 1/25/2059	350,000.00	316,674.16
	GSMS 2017-GS6 XA FRN 5/10/2050	14,743,851.13	369,852.45
	GSMS 2017-SLP E FRN 10/10/2032	537,120.00	501,347.11
	GSMS 2018-GS9 XA FRN 3/10/2051	9,824,619.84	138,597.88
	GWT 2019-WOLF A FRN 12/15/2036	147,090.30	147,044.33
	GWT 2019-WOLF E FRN 12/15/2036	780,697.06	778,745.32
	HENDR 2015-2A A 3.87 3/15/2058	228,514.21	208,323.59
	HENDR 2017-2A A 3.53 9/15/2072	176,578.91	155,004.59
	HENDR 2018-2A B 4.7 10/15/2077	673,551.28	604,948.53
	HNGRY 2018-1A A2II 4.959 6/20/2048	680,400.00	658,103.29
	HONK 2018-1A A2 4.739 4/20/2048	622,050.00	610,736.34
	HONO 2021-LULU A FRN 10/15/2036	400,000.00	385,250.00
	IVYH 21A B FRN 7/18/2035	300,000.00	303,534.00
	JACK 2022-1A A2II 4.136 2/26/2052	960,000.00	835,780.61
	JIMMY 2017-1A A2II 4.846 7/30/2047	663,303.05	637,900.27
	JMIKE 2019-1A A2 4.433 2/15/2050	327,525.00	313,525.53
	JPMBB 2015-C28 B 3.986 10/15/2048	505,000.00	475,211.16
	JPMMT 2019-1 B1 FRN 5/25/2049	1,066,245.82	975,902.07
	JPMMT 2020-LTV2 B4 FRN 11/25/2050	1,167,893.97	1,024,413.87
	LADAR 2021-1A D 3.99 11/15/2029	420,000.00	405,244.10
	LNSTR 2016-4 D FRN 3/10/2049	300,000.00	210,000.00
	MCMLT 2016-1 B3 FRN 4/25/2057	287,245.00	249,766.19
	MCMLT 2017-1 B2 FRN 11/25/2058	490,000.00	430,323.15
	MCMLT 2017-2 B2 FRN 7/25/2059	294,480.00	258,930.17

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	MCMLT 2018-2 B2 FRN 5/25/2058	293,926.59	244,679.07
	MDPK 2019-35A CR FRN 4/20/2032	390,000.00	390,188.76
	ME 2019-1 A2 6.448 7/30/2049	1,005,375.00	1,000,265.18
	MSC 2016-UB11 XA FRN 8/15/2049	5,836,355.98	153,674.75
	MSC 2018-BOP E FRN 6/15/2035	445,104.00	117,730.01
	MSC 2019-NUGS E FRN 12/15/2036	236,820.00	52,112.69
	NBLY 2021-1A A2 3.584 4/30/2051	1,128,100.00	1,001,603.55
	NEUB 2020-36A BR2 FRN 4/20/2033	1,800,000.00	1,801,846.80
	OAKC 2015-12A DR FRN 7/23/2030	500,000.00	500,085.00
	OCT39 2018-3A BR FRN 10/20/2030	1,000,000.00	999,990.00
	OXFINF 2024-A B 7.548 1/14/2032	750,000.00	745,903.80
	PLMRS 2021-4A D FRN 10/15/2034	300,000.00	300,209.70
	PSTAT 2021-3A B FRN 7/20/2029	1,000,000.00	999,954.00
	RBSCF 2013-SMV B 3.511 3/11/2031	625,000.00	559,682.63
	RBSCF 2013-SMV D FRN 3/11/2031	520,200.00	436,255.43
	SCFET 2022-1A D 3.79 11/20/2031	115,000.00	107,936.94
	SPRO 2019-1A A2 3.882 10/25/2049	344,700.00	327,025.75
	STRUCTURED ASSET SECURITIES CORP	295,913.53	275,769.45
	TPMT 2015-2 1B3 FRN 11/25/2060	295,140.00	254,685.99
	TPMT 2019-MH1 B1 FRN 11/25/2058	550,000.00	517,209.11
	UBSCM 2018-C12 XA FRN 8/15/2051	5,233,278.28	161,312.66
	US TREASURY N/B	825,000.00	763,801.76
	WB 2024-HQ A FRN 3/15/2040	750,000.00	754,411.58
	WFCM 2020-C57 XA FRN 8/15/2053	11,556,517.33	1,100,990.56
	ZAXBY 2021-1A A2 3.238 7/30/2051	1,131,000.00	1,001,482.52
<b>TOTAL TSN SECURITIZED INCM ETF</b>		<b>194,738,527.02</b>	<b>50,212,510.54</b>