

TS Securitized Income ETF

Effective Date : 09/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN SECURITIZED INCM ETF			
	ABBSL 2021-2A D FRN 4/15/2034	300,000.00	300,348.30
	ANTR 2021-1A A1 FRN 7/25/2033	2,000,000.00	2,001,642.00
	APID 2013-12A CRR FRN 4/15/2031	1,100,000.00	1,100,666.60
	ARES 2019-53A C FRN 4/24/2031	300,000.00	300,271.20
	AUTHB 2021-1 A2 3.734 7/30/2051	600,600.00	549,929.96
	BALLY 2021-1A A2 FRN 4/15/2034	1,500,000.00	1,501,038.00
	BBCMS 2024-5C27 AS FRN 7/15/2057	1,500,000.00	1,579,420.50
	BCC 2019-1A CR2 FRN 4/19/2034	1,500,000.00	1,500,889.50
	BFLD 2021-FPM B FRN 6/15/2038	1,000,000.00	1,000,819.50
	BFLD 2021-FPM C FRN 6/15/2038	977,000.00	975,878.11
	BMARK 2019-B10 XA FRN 3/15/2062	5,172,679.05	235,970.38
	BMARK 2024-V5 XA FRN 1/10/2057	21,688,739.51	870,106.68
	BUNDT 2021-1 A2 2.989 7/30/2051	1,617,031.25	1,540,166.15
	BUNDT 2021-1 B 4.97 7/30/2051	540,000.00	506,851.29
	BX 2019-OC11 C 3.856 12/9/2041	764,000.00	710,801.84
	BX 2019-OC11 E FRN 12/9/2041	1,619,120.00	1,449,631.17
	BX 2021-ARIA C FRN 10/15/2036	1,160,000.00	1,150,212.50
	BXHPP 2021-FILM A FRN 8/15/2036	2,265,000.00	2,175,107.81
	CFMT 2019-RM3 A FRN 6/25/2069	26,754.02	26,670.05
	CFMT 2023-HB12 M1 FRN 4/25/2033	300,000.00	292,312.17
	CGCMT 2014-GC25 D 3.548 10/10/2047	527,310.00	386,788.69
	CGCMT 2015-GC27 B 3.772 2/10/2048	2,470,000.00	2,445,763.62
	CGCMT 2016-C2 C FRN 8/10/2049	1,200,000.00	1,126,040.76
	CGCMT 2016-C2 D FRN 8/10/2049	300,000.00	269,640.57
	CGCMT 2017-P8 D 3 9/15/2050	219,000.00	175,389.57
	CGCMT 2018-C5 XA FRN 6/10/2051	47,539,772.98	1,023,621.64
	CGMS 2018-2A A2R FRN 10/15/2031	1,500,000.00	1,501,075.50
	CHASE-CD 4.93 3/31/99	2,400,000.00	2,190,365.98
	CMLTI 2021-J1 A4A FRN 4/25/2051	1,924,769.62	1,610,839.70
	COIN 2017-1A A2 5.216 4/25/2047	667,800.00	591,852.98
	COLT 2022-6 A1 STEP-CPN 6/27/2067	1,420,534.42	1,409,592.76
	CSAIL 2016-C5 C FRN 11/15/2048	275,000.00	262,758.76
	CSMC 2014-SAF1 B3 FRN 3/25/2044	1,413,802.08	1,357,849.73
	CSMC 2017-CALI E FRN 11/10/2032	360,000.00	68,400.36
	CSMC 2017-TIME A 3.6463 11/13/2039	1,500,000.00	1,245,125.70
	CSMC 2017-TIME B FRN 11/13/2039	700,000.00	431,360.37
	CSMC 2020-NET B 2.8159 8/15/2037	2,000,000.00	1,928,447.80
	DB MASTER FINANCE LLC	866,497.50	757,467.85
	DBUBS 2017-BRBK A 3.452 10/10/2034	1,080,000.00	1,078,180.74
	DREYFUS GOV CASH	3,502,435.19	3,502,435.19
	ESA 2021-ESH C FRN 7/15/2038	601,448.89	600,133.22
	FIRST MARYLAND CAP I FRN 1/15/2027	300,000.00	284,407.36
	FOCUS 2017-1A A2II 5.093 4/30/2047	556,500.00	554,167.65
	FOCUS 2023-2 A2 8.241 10/30/2053	496,250.00	534,046.98
	FRESB 2021-SB88 X1 FRN 5/25/2041	9,087,599.01	264,670.87
	FRESB 2021-SB90 X1 FRN 6/25/2041	7,990,442.49	171,339.06
	GALXY 2016-22A BRRR FRN 4/16/2034	2,250,000.00	2,250,396.00
	GALXY 2016-22A DRRR FRN 4/16/2034	1,300,000.00	1,300,254.80
	GLM 2019-5A DRR FRN 10/20/2032	1,500,000.00	1,501,312.50
	GNR 2016-70 IO FRN 4/16/2058	7,056,112.53	282,425.14
	GSMBS 2019-SL1 B1 FRN 1/25/2059	350,000.00	329,931.00
	GSMBS 2020-PJ3 B2A FRN 10/25/2050	1,430,545.79	1,259,785.83
	GSMBS 2021-MM1 A6 FRN 4/25/2052	1,603,239.35	1,424,421.08
	GSMS 2016-GS3 B FRN 10/10/2049	45,000.00	42,060.01
	GSMS 2017-GS6 XA FRN 5/10/2050	14,519,332.65	295,924.33
	GSMS 2017-SLP E FRN 10/10/2032	537,120.00	529,898.85
	GSMS 2018-GS9 XA FRN 3/10/2051	42,488,057.23	521,124.52
	HENDR 2015-2A A 3.87 3/15/2058	220,145.03	206,581.32
	HENDR 2017-2A A 3.53 9/15/2072	169,558.55	153,215.62
	HENDR 2017-2A B 5.09 9/17/2074	568,842.61	529,066.97
	HENDR 2018-2A B 4.7 10/15/2077	836,230.43	765,237.06

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	HONK 2024-1A A2 6.372 10/20/2054	3,000,000.00	3,115,469.10
	HONO 2021-LULU A FRN 10/15/2036	400,000.00	387,663.76
	HTL 2024-T53 D FRN 5/10/2039	1,500,000.00	1,563,051.90
	IVYH 21A B FRN 7/18/2035	300,000.00	305,741.70
	JACK 2022-1A A2II 4.136 2/26/2052	950,000.00	858,815.20
	JIMMY 2017-1A A2II 4.846 7/30/2047	657,729.09	648,406.17
	JMIKE 2019-1A A2 4.433 2/15/2050	327,525.00	321,890.82
	JPMBB 2014-C25 AS 4.0651 11/15/2047	1,000,000.00	950,932.10
	JPMBB 2015-C28 B 3.986 10/15/2048	671,000.00	651,892.34
	JPMMT 2019-1 B1 FRN 5/25/2049	1,044,938.66	990,788.89
	JPMMT 2019-9 B4 FRN 5/25/2050	2,765,777.66	2,510,402.35
	JPMMT 2020-1 B4 FRN 6/25/2050	1,349,460.02	1,174,204.43
	JPMMT 2020-LTV2 B4 FRN 11/25/2050	1,154,766.89	1,043,057.63
	LADAR 2021-1A D 3.99 11/15/2029	420,000.00	415,460.05
	LNSTR 2016-4 C FRN 3/10/2049	710,000.00	664,808.86
	LNSTR 2016-4 D FRN 3/10/2049	300,000.00	250,340.70
	MAD 2015-11MD B FRN 9/10/2035	500,000.00	478,399.85
	MCMLT 2016-1 B3 FRN 4/25/2057	287,245.00	259,938.83
	MCMLT 2017-1 B2 FRN 11/25/2058	1,210,000.00	1,111,689.32
	MCMLT 2017-2 B2 FRN 7/25/2059	294,480.00	272,190.90
	MCMLT 2018-2 B2 FRN 5/25/2058	293,926.59	252,523.35
	MDPK 2019-35A CR FRN 4/20/2032	390,000.00	390,384.15
	MSC 2016-UB11 XA FRN 8/15/2049	5,738,651.30	114,737.45
	MSC 2018-BOP E FRN 6/15/2035	445,104.00	57,801.21
	MSC 2019-NUGS E FRN 12/15/2036	236,820.00	10,656.90
	NBLY 2021-1A A2 3.584 4/30/2051	1,596,375.00	1,478,603.55
	NBLY 2022-1A A2 3.695 1/30/2052	360,750.00	329,824.53
	NEUB 2020-36A BR2 FRN 4/20/2033	1,800,000.00	1,801,774.80
	OBX 2022-J1 B1A FRN 2/25/2052	1,275,712.99	1,068,052.81
	OCT39 2018-3A BR FRN 10/20/2030	1,000,000.00	1,001,141.00
	OXFINF 2024-A B 7.548 1/14/2032	750,000.00	761,787.98
	PLMRS 2021-4A D FRN 10/15/2034	300,000.00	301,277.40
	PLNT 2024-1A A2II 6.237 6/5/2054	2,970,000.00	3,080,361.64
	PROSE 2019-1A A2 4.475 7/30/2049	1,925,000.00	1,892,874.45
	PSTAT 2021-3A B FRN 7/20/2029	1,000,000.00	1,000,988.00
	PUTNM 2021-1A CR FRN 10/15/2034	1,410,000.00	1,410,256.62
	RAD 2019-4A B1R FRN 4/25/2032	1,500,000.00	1,501,861.50
	RBSCF 2013-SMV B 3.511 3/11/2031	625,000.00	567,187.56
	RBSCF 2013-SMV D FRN 3/11/2031	520,200.00	442,170.05
	RIN 2019-1A D FRN 9/10/2030	2,000,000.00	2,000,084.00
	SCFET 2022-1A D 3.79 11/20/2031	115,000.00	111,429.12
	SEMT 2019-4 B3 FRN 11/25/2049	1,436,485.12	1,326,396.78
	SEMT 2021-1 A19 FRN 3/25/2051	2,006,794.64	1,668,097.87
	SERV 2020-1 A2I 2.841 1/30/2051	1,074,974.28	992,383.47
	SERV 2020-1 A2II 3.337 1/30/2051	570,456.44	503,673.62
	SERV 2021-1 A2II 3.113 7/30/2051	742,162.34	631,187.84
	SPRO 2019-1A A2 3.882 10/25/2049	342,900.00	334,493.53
	STRUCTURED ASSET SECURITIES CORP	281,311.63	271,190.99
	TPMT 2015-2 1B3 FRN 11/25/2060	875,140.00	793,792.06
	TPMT 2019-MH1 B1 FRN 11/25/2058	550,000.00	529,659.79
	TROP 2024-1A A2 6.291 8/20/2054	850,000.00	862,765.98
	UBSCM 2018-C12 XA FRN 8/15/2051	5,232,228.86	142,248.61
	WEN 2019-1A A2I 3.783 6/15/2049	991,495.45	972,921.77
	WFCM 2015-NXS1 AS 3.406 5/15/2048	1,605,000.00	1,577,275.07
	WFCM 2020-C57 XA FRN 8/15/2053	11,462,032.98	1,022,462.63
	WFMB 2022-2 B1 FRN 12/25/2051	2,339,827.11	1,962,083.55
	WFRBS 2014-C25 B FRN 11/15/2047	121,000.00	119,073.18
	WLAKE 2021-2A F 3.66 12/15/2027	1,665,000.00	1,632,899.63
	ZAXBY 2021-1A A2 3.238 7/30/2051	1,125,200.00	1,033,945.72
TOTAL TSN SECURITIZED INCM ETF		290,071,741.23	110,859,607.21