

# TS Securitized Income ETF

Effective Date : 09/30/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TSN SECURITIZED INCM ETF</b>			
	ABBSL 2021-2A C FRN 4/15/2034	300,000.00	292,227.30
	ABBSL 2021-2A D FRN 4/15/2034	300,000.00	282,864.30
	ABBSL 2021-3A D FRN 10/20/2034	300,000.00	292,831.80
	AMCAR 2023-2 A1 5.723 9/18/2024	300,000.00	300,041.10
	AREIT 2020-CRE4 C FRN 4/15/2037	352,845.73	339,973.39
	ARES 2019-53A C FRN 4/24/2031	300,000.00	298,548.30
	AUTHB 2021-1 A2 3.734 7/30/2051	508,260.00	422,992.27
	BABSN 2016-1A CR FRN 7/23/2030	400,000.00	396,098.00
	BALLY 2019-1A BR FRN 7/15/2032	408,000.00	401,737.20
	BFLD 2021-FPM C FRN 6/15/2038	657,000.00	628,901.03
	BSP 2019-19A C FRN 1/15/2033	600,000.00	597,703.80
	BUNDT 2021-1 B 4.97 7/30/2051	540,000.00	460,744.74
	BX 2019-OC11 E FRN 12/9/2041	459,120.00	365,933.15
	CAS 2017-C02 2B1 FRN 9/25/2029	350,000.00	385,855.86
	CAS 2022-R04 1M2 FRN 3/25/2042	500,000.00	507,190.00
	CFMT 2019-RM3 A FRN 6/25/2069	365,636.60	354,609.40
	CFMT 2023-HB12 M1 FRN 4/25/2033	300,000.00	265,928.31
	CGCMT 2014-GC19 A3 3.753 3/11/2047	106,739.40	106,488.63
	CGCMT 2014-GC25 D 3.548 10/10/2047	527,310.00	424,937.56
	CGCMT 2016-C2 D FRN 8/10/2049	300,000.00	228,472.50
	CGCMT 2017-P8 D 3 9/15/2050	219,000.00	143,872.69
	COIN 2017-1A A2 5.216 4/25/2047	675,000.00	557,933.20
	CSMC 2017-CALI E FRN 11/10/2032	360,000.00	93,246.55
	DPATH 2023-1A C FRN 4/15/2035	270,000.00	268,468.83
	DREYFUS GOV CASH	2,275,812.87	2,275,812.87
	DRSLF 2018-70A C FRN 1/16/2032	300,000.00	292,806.90
	FIRST MARYLAND CAP I FRN 1/15/2027	300,000.00	271,618.64
	FOCUS 2017-1A A2II 5.093 4/30/2047	562,500.00	519,442.88
	FRESB 2021-SB88 X1 FRN 5/25/2041	9,318,417.20	289,463.58
	FRESB 2021-SB90 X1 FRN 6/25/2041	8,337,145.30	201,945.67
	GNR 2016-70 IO FRN 4/16/2058	7,194,812.33	251,025.56
	GSMBS 2019-SL1 B1 FRN 1/25/2059	350,000.00	301,381.19
	GSMS 2017-SLP E FRN 10/10/2032	537,120.00	507,002.39
	GSMS 2018-GS9 XA FRN 3/10/2051	9,939,936.78	151,463.76
	HNGRY 2018-1A A2II 4.959 6/20/2048	684,000.00	644,427.18
	HONK 2018-1A A2 4.739 4/20/2048	625,350.00	601,645.48
	IVYH 21A B FRN 7/18/2035	300,000.00	299,930.40
	JIMMY 2017-1A A2II 4.846 7/30/2047	383,877.01	352,477.79
	JMIKE 2019-1A A2 4.433 2/15/2050	327,525.00	300,547.09
	LADAR 2021-1A D 3.99 11/15/2029	420,000.00	392,626.67
	LNSTR 2016-4 D FRN 3/10/2049	300,000.00	248,033.31
	MCMLT 2016-1 B3 FRN 4/25/2057	287,245.00	234,072.70
	MCMLT 2017-2 B2 FRN 7/25/2059	294,480.00	234,608.42
	MCMLT 2018-2 B2 FRN 5/25/2058	293,926.59	219,655.95
	MDPK 2017-26A CR FRN 7/29/2030	400,000.00	395,326.40
	MDPK 2018-27A B FRN 4/20/2030	375,000.00	368,990.25
	MDPK 2019-35A CR FRN 4/20/2032	390,000.00	381,562.35
	MSC 2018-BOP E FRN 6/15/2035	445,104.00	121,168.66
	MSC 2019-NUGS E FRN 12/15/2036	236,820.00	73,414.20
	NBLY 2021-1A A2 3.584 4/30/2051	571,837.50	476,687.74
	NCMS 2018-TECH F FRN 11/15/2034	165,900.00	151,805.24
	OAKC 2015-12A DR FRN 7/23/2030	500,000.00	486,231.50
	PAIA 2019-2A CR FRN 10/15/2034	330,000.00	318,615.66
	PLMRS 2021-4A D FRN 10/15/2034	300,000.00	288,567.30
	RBSCF 2013-SMV D FRN 3/11/2031	520,200.00	440,966.57
	SPRO 2019-1A A2 3.882 10/25/2049	346,500.00	316,225.26
	STRUCTURED ASSET SECURITIES CORP	304,999.48	280,692.09
	TPMT 2015-2 1B3 FRN 11/25/2060	295,140.00	236,813.78
	TPMT 2019-MH1 B1 FRN 11/25/2058	550,000.00	504,285.21
	US TREASURY N/B	475,000.00	413,027.34
<b>TOTAL TSN SECURITIZED INCM ETF</b>		<b>58,637,560.79</b>	<b>22,261,967.89</b>