

TS Ultra Short Income ETF

Effective Date : 09/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN ULTRA SHRT INCME ETF			
	ACAR 2021-3 E 2.56 11/15/2027	1,175,000.00	1,157,459.72
	ACAR 2023-1 C 5.59 4/12/2029	650,000.00	652,519.60
	ACR 2021-FL4 B FRN 12/18/2037	1,000,000.00	973,295.50
	AMCAR 2020-2 D 2.13 3/18/2026	1,000,000.00	998,481.00
	AMCAR 2023-2 A2 6.19 4/19/2027	269,523.54	271,175.91
	AMMC 2013-12A AR2 FRN 11/10/2030	221,163.52	221,182.10
	ANTF 2022-1A A1LN FRN 1/20/2031	178,167.17	178,320.04
	ARES 2018-50A AR FRN 1/15/2032	479,272.43	479,316.04
	AUTONATION INC	500,000.00	498,643.71
	BAMLL 2017-SCH AF FRN 11/15/2033	1,015,000.00	1,013,507.14
	BCC 2018-2A A1R FRN 7/19/2031	960,000.00	960,602.88
	BHMS 2018-ATLS A FRN 7/15/2035	1,000,000.00	999,700.00
	CAALT 2023-1A A 6.48 3/15/2033	1,250,000.00	1,271,142.75
	CAALT 2023-2A A 5.92 5/16/2033	565,000.00	570,909.79
	CAALT 2023-5A A 6.13 12/15/2033	595,000.00	607,501.55
	CAMB 2019-LIFE A FRN 12/15/2037	690,000.00	689,568.75
	CGMS 2012-4A A1R4 FRN 4/22/2032	1,035,000.00	1,035,218.39
	CGMS 2017-4A A1 FRN 1/15/2030	329,843.27	330,057.34
	CHARTER COMM OPT LLC/CAP	116,000.00	115,808.09
	CHASE CAPT. FLTR 2/01/27	411,000.00	403,767.66
	CIFC 2017-2A AR FRN 4/20/2030	515,269.40	515,919.15
	CIM 2018-R3 A1 FRN 12/25/2057	440,108.56	437,224.93
	CITIBANK NA FRN 8/6/2026	615,000.00	616,685.10
	COLUMBIA PIPELINE GROUP	1,245,000.00	1,241,422.29
	COMM 2014-CR21 AM 3.987 12/10/2047	1,000,000.00	989,915.30
	COMM 2015-CR22 A5 3.309 3/10/2048	1,000,000.00	993,014.10
	COMM 2015-CR27 A4 3.612 10/10/2048	750,000.00	740,048.48
	COMM 2015-PC1 A5 3.902 7/10/2050	1,340,000.00	1,331,142.47
	CORESTATES CAPITAL II FRN 1/15/2027	750,000.00	732,688.03
	CPS 2020-C E 4.22 5/17/2027	842,839.96	839,873.42
	CPS 2021-D C 1.59 12/15/2027	117,966.05	117,725.25
	CSMC 2020-NET A 2.2569 8/15/2037	390,946.86	376,773.20
	DB MASTER FINANCE LLC	593,750.00	586,302.65
	DB MASTER FINANCE LLC	213,950.00	202,725.01
	DBGS 2018-BIOD A FRN 5/15/2035	377,000.36	375,233.17
	DOMINOS PIZZA	1,298,500.00	1,292,073.72
	DREYFUS GOV CASH	164,883.79	164,883.79
	DTAOT 2020-2A E 7.17 6/15/2027	490,025.26	490,375.82
	DTAOT 2021-4A C 1.5 9/15/2027	740,997.43	732,974.13
	DTAOT 2023-2A A 5.88 4/15/2027	87,949.27	88,057.34
	EART 2020-2A E 7.19 9/15/2027	472,449.78	475,564.31
	EART 2021-3A D 1.55 6/15/2027	1,050,000.00	1,016,607.38
	EART 2022-4A C 4.92 12/15/2028	650,000.00	649,514.78
	EHGVT 2021-A A 1.36 8/27/2035	147,505.40	138,542.17
	ELEMENT FLEET MANAGEMENT COR	500,000.00	495,186.62
	ESA 2021-ESH B FRN 7/15/2038	891,035.38	889,086.24
	FCAT 2023-1 A2 5.38 12/15/2026	201,396.92	201,467.47
	FCRT 2023-2 A2 5.99 5/15/2028	535,828.54	539,383.12
	FLORIDA GAS TRANSMISSION 4.35 7/15/2025	500,000.00	496,980.21
	GALC 2022-1 C 5.98 7/15/2030	675,000.00	693,465.77
	GALXY 2018-26A AR FRN 11/22/2031	816,859.60	817,381.57
	GCAR 2020-3A E 4.31 7/15/2027	737,485.03	735,477.82
	GCAR 2020-4A E 3.51 10/15/2027	1,615,000.00	1,597,892.47
	GCAR 2021-1A D 1.68 1/15/2027	254,330.86	251,102.92
	GCAR 2021-3A D 1.48 7/15/2027	1,015,000.00	984,256.36
	GCAR 2022-3A D 6.42 6/15/2028	495,000.00	504,436.58
	GENERAL MOTORS FINL CO	1,000,000.00	996,398.35
	GOCAP 2017-34A AR FRN 3/14/2031	0.01	0.01
	GSAR 2024-3A A2 5.59 10/15/2029	800,000.00	812,664.56
	GSMS 2019-SL1 A2 FRN 1/25/2059	197,171.18	195,977.53
	GSMS 2015-GC28 A5 3.396 2/10/2048	671,816.10	669,211.07

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	GSMS 2015-GC28 B 3.98 2/10/2048	385,000.00	380,677.10
	GSMS 2022-GTWY A FRN 8/15/2039	1,250,000.00	1,250,000.00
	HENDR 2010-1A A 5.56 7/15/2059	539,447.40	539,694.95
	HERTZ 2021-1A A 1.21 12/26/2025	250,000.01	248,522.21
	HF SINCLAIR CORP 6.375 4/15/2027	250,000.00	253,398.35
	HGVT 2020-AA A 2.74 2/25/2039	915,811.19	889,323.92
	HGVT 2020-AA B 4.22 2/25/2039	242,599.01	239,740.68
	HGVT 2022-1D B 4.1 6/20/2034	625,484.90	618,044.19
	HONK 2019-2A A2 3.981 10/20/2049	595,312.50	581,298.55
	HPEFS 2022-1A C 1.96 5/21/2029	775,000.00	770,503.37
	HPEFS 2022-2A D 4.94 3/20/2030	1,250,000.00	1,250,987.38
	HPEFS 2022-3A C 6.13 8/20/2029	900,000.00	908,960.40
	HPLY 2019-HIT A FRN 11/15/2036	796,324.50	795,577.95
	HUNTINGTON NATIONAL BANK 5.699 11/18/2025	500,000.00	500,036.18
	HYUNDAI CAPITAL AMERICA 5.25 1/8/2027	500,000.00	508,790.51
	INGIM 2013-2A A1R FRN 4/25/2031	483,227.96	483,298.51
	JPMCC 2018-WPT BFX 4.5487 7/5/2033	1,000,000.00	821,399.70
	JPMCC 2020-ACE A 3.2865 1/10/2037	900,000.00	892,730.07
	L3HARRIS TECH INC 5.4 1/15/2027	250,000.00	256,533.83
	LUXE 2021-TRIP B FRN 10/15/2038	1,044,379.56	1,039,213.75
	MATTEL INC	750,000.00	732,867.83
	MCMLT 2016-1 M2 FRN 4/25/2057	942,744.71	933,728.68
	MCMLT 2017-1 M2 FRN 11/25/2058	542,000.00	531,401.62
	MCMLT 2017-2 M1 FRN 7/25/2059	825,840.77	812,917.76
	MCMLT 2017-3 A1 FRN 1/25/2061	90,895.05	90,043.10
	MCMLT 2018-2 A1 FRN 5/25/2058	125,681.73	124,636.66
	MDPK 2016-24A AR2 FRN 10/20/2029	574,606.99	575,058.63
	MERCEDES-BENZ FIN NA FRN 7/31/2026	1,000,000.00	999,470.00
	MSBAM 2015-C20 A4 3.249 2/15/2048	1,000,000.00	995,157.40
	MSBAM 2015-C21 A3 3.077 3/15/2048	649,450.92	646,844.48
	MSC 2015-MS1 AS FRN 5/15/2048	525,000.00	512,353.96
	MST 2019-1A A1A FRN 4/25/2058	525,736.13	516,672.02
	MTLRF 2024-1A A2 4.99 8/18/2031	825,000.00	829,676.18
	OCP 2014-6A A1R2 FRN 10/17/2030	784,806.22	785,186.85
	ODART 2019-1A A 3.63 9/14/2027	656,669.29	652,117.39
	ODART 2021-1A A 0.87 7/14/2028	569,394.43	558,302.28
	ODART 2022-1A A1 4.65 3/14/2029	548,009.79	547,152.87
	OZLM 2017-21A A1R FRN 1/20/2031	678,516.05	677,918.96
	PART 2020-1A D 1.62 11/16/2026	90,957.51	90,818.35
	PENSKE TRUCK LEASING/PTL 5.75 5/24/2026	1,000,000.00	1,018,017.38
	PLAINS ALL AMER PIPELINE	500,000.00	499,260.82
	PUBLIC STORAGE OP CO FRN 4/16/2027	1,000,000.00	1,004,269.00
	RCMT 2018-4 A 3.39 2/27/2051	79,787.22	79,192.10
	REG14 2018-3A AR FRN 10/25/2031	781,875.50	781,719.12
	RIN 2019-1A A FRN 9/10/2030	116,286.90	116,530.99
	RMRK 2018-1A A1 FRN 4/20/2031	335,843.01	336,129.48
	SBA TOWER TRUST 2.836 1/15/2025	1,000,000.00	992,800.70
	SCFET 2024-1A A2 5.88 11/20/2029	615,000.00	620,740.47
	SONOCO PRODUCTS COMPANY	2,100,000.00	2,099,713.41
	SRFC 2021-1A A 0.99 11/20/2037	890,767.45	859,329.06
	SRFC 2023-2A C 7.3 4/20/2040	316,064.17	325,184.36
	STWD 2019-FL1 B FRN 7/15/2038	1,000,000.00	990,033.30
	SYNOVUS FINANCIAL CORP	500,000.00	500,226.75
	TFLAT 2017-1A AR FRN 11/18/2030	332,288.61	332,567.40
	TORONTO-DOMINION BANK FRN 10/10/2025	1,100,000.00	1,100,969.00
	TPHT 2021-HE1 A1 FRN 2/25/2063	1,259,647.46	1,221,345.23
	TPMT 2015-2 1M2 FRN 11/25/2060	120,603.43	120,056.50
	TPMT 2015-6 M1 FRN 4/25/2055	362,680.42	359,602.50
	TPMT 2016-1 M2 FRN 2/25/2055	885,000.00	867,065.03
	TPMT 2017-1 A2 FRN 10/25/2056	753,298.97	744,129.06
	TPMT 2019-HY1 A1 FRN 10/25/2048	638,338.87	648,128.24
	UNITED AIR 2013-1 A PTT 4.3 8/15/2025	1,208,136.17	1,195,575.78

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	UNITEDHEALTH GROUP INC	765,000.00	767,336.31
	VISTRA OPERATIONS CO LLC 5.125 5/13/2025	500,000.00	498,967.60
	WESTERN MIDSTREAM OPERAT 3.1 2/1/2025	1,000,000.00	991,645.70
	WESTR 2022-1A A 1.788 8/20/2036	396,524.56	385,643.33
	WFCM 2015-C29 A4 3.637 6/15/2048	400,000.00	396,001.16
	WLAKE 2021-2A E 2.38 3/15/2027	680,000.00	664,744.34
	WLAKE 2021-2A F 3.66 12/15/2027	785,000.00	769,865.59
	WLAKE 2022-3A D 6.68 4/17/2028	820,000.00	840,703.69
TOTAL TSN ULTRA SHRT INCME ETF		87,040,075.03	86,422,382.64