

TS Securitized Income ETF

Effective Date : 12/31/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN SECURITIZED INCM ETF			
	ABBSL 2021-2A C FRN 4/15/2034	300,000.00	296,508.90
	ABBSL 2021-2A D FRN 4/15/2034	300,000.00	297,714.90
	ABBSL 2021-3A D FRN 10/20/2034	300,000.00	299,976.00
	AMCAR 2023-2 A1 5.723 9/18/2024	81,932.03	81,930.37
	AREIT 2020-CRE4 C FRN 4/15/2037	349,653.37	339,189.68
	ARES 2019-53A C FRN 4/24/2031	300,000.00	300,008.10
	AUTHB 2021-1 A2 3.734 7/30/2051	506,970.00	441,349.83
	BABSN 2016-1A CR FRN 7/23/2030	400,000.00	397,828.80
	BALLY 2019-1A BR FRN 7/15/2032	408,000.00	405,330.86
	BFLD 2021-FPM C FRN 6/15/2038	657,000.00	631,814.96
	BSP 2019-19A C FRN 1/15/2033	600,000.00	597,736.20
	BUNDT 2021-1 A2 2.989 7/30/2051	284,625.00	255,663.84
	BUNDT 2021-1 B 4.97 7/30/2051	540,000.00	481,340.88
	BX 2019-OC11 E FRN 12/9/2041	459,120.00	389,101.17
	CAS 2022-R04 1M2 FRN 3/25/2042	500,000.00	515,862.05
	CFMT 2019-RM3 A FRN 6/25/2069	262,217.42	255,551.04
	CFMT 2023-HB12 M1 FRN 4/25/2033	300,000.00	273,557.34
	CGCMT 2014-GC25 D 3.548 10/10/2047	527,310.00	418,561.38
	CGCMT 2016-C2 D FRN 8/10/2049	300,000.00	235,005.66
	CGCMT 2017-P8 D 3 9/15/2050	219,000.00	150,165.67
	CGDB 2019-MOB A FRN 11/15/2036	500,000.00	490,794.95
	COIN 2017-1A A2 5.216 4/25/2047	673,200.00	583,341.40
	CSMC 2017-CALI E FRN 11/10/2032	360,000.00	95,585.76
	DPATH 2023-1A C FRN 4/15/2035	270,000.00	270,462.51
	DREYFUS GOV CASH	1,242,863.95	1,242,863.95
	DRSLF 2018-70A C FRN 1/16/2032	300,000.00	296,648.40
	FIRST MARYLAND CAP I FRN 1/15/2027	300,000.00	273,001.03
	FOCUS 2017-1A A2II 5.093 4/30/2047	561,000.00	535,866.64
	FOCUS 2023-2 A2 8.241 10/30/2053	500,000.00	528,471.00
	FRESB 2021-SB88 X1 FRN 5/25/2041	9,204,530.55	295,007.97
	FRESB 2021-SB90 X1 FRN 6/25/2041	8,194,182.17	196,873.42
	GNR 2016-70 IO FRN 4/16/2058	7,160,613.61	249,321.11
	GSMBS 2019-SL1 B1 FRN 1/25/2059	350,000.00	314,327.76
	GSMS 2017-GS6 XA FRN 5/10/2050	14,791,402.48	405,593.57
	GSMS 2017-SLP E FRN 10/10/2032	537,120.00	488,959.67
	GSMS 2018-GS9 XA FRN 3/10/2051	9,914,414.73	143,774.88
	GWT 2019-WOLF A FRN 12/15/2036	500,000.00	498,101.05
	HNGRY 2018-1A A2II 4.959 6/20/2048	682,200.00	653,297.91
	HONK 2018-1A A2 4.739 4/20/2048	623,700.00	609,198.35
	HONO 2021-LULU A FRN 10/15/2036	400,000.00	382,817.88
	IVYH 21A B FRN 7/18/2035	300,000.00	300,307.50
	JIMMY 2017-1A A2II 4.846 7/30/2047	382,277.53	363,326.50
	JMIKE 2019-1A A2 4.433 2/15/2050	327,525.00	310,210.72
	LADAR 2021-1A D 3.99 11/15/2029	420,000.00	400,059.24
	LNSTR 2016-4 D FRN 3/10/2049	300,000.00	226,696.32
	MCMLT 2016-1 B3 FRN 4/25/2057	287,245.00	246,974.20
	MCMLT 2017-1 B2 FRN 11/25/2058	490,000.00	423,197.81
	MCMLT 2017-2 B2 FRN 7/25/2059	294,480.00	252,677.06
	MCMLT 2018-2 B2 FRN 5/25/2058	293,926.59	238,273.53
	MDPK 2017-26A CR FRN 7/29/2030	400,000.00	399,701.60
	MDPK 2018-27A B FRN 4/20/2030	375,000.00	370,477.88
	MDPK 2019-35A CR FRN 4/20/2032	390,000.00	387,012.99
	MSC 2018-BOP E FRN 6/15/2035	445,104.00	118,408.93
	MSC 2019-NUGS E FRN 12/15/2036	236,820.00	67,869.01
	NBLY 2021-1A A2 3.584 4/30/2051	570,375.00	495,163.64
	OAKC 2015-12A DR FRN 7/23/2030	500,000.00	495,673.50
	PAIA 2019-2A CR FRN 10/15/2034	330,000.00	319,886.16
	PLMRS 2021-4A D FRN 10/15/2034	300,000.00	298,271.10
	RBSCF 2013-SMV D FRN 3/11/2031	520,200.00	440,043.73
	SPRO 2019-1A A2 3.882 10/25/2049	345,600.00	324,719.88
	STRUCTURED ASSET SECURITIES CORP	300,223.88	283,395.25

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Category	Issuer Name	Shares/Par	Market Value Base	
	TPMT 2015-2 1B3 FRN 11/25/2060	295,140.00	251,663.63	
	TPMT 2019-MH1 B1 FRN 11/25/2058	550,000.00	516,238.97	
	US TREASURY N/B	475,000.00	454,552.73	
TOTAL TSN SECURITIZED INCM ETF		73,789,972.31	23,603,308.72	