

TS Securitized Income ETF

Effective Date : 03/31/2025

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	299,249.10	
	APID 2013-12A CRR FRN 4/15/2031	1,100,000.00	1,099,996.70	
	AUTHB 2021-1 A2 3.734 7/30/2051	597,520.00	558,459.10	
	BBCMS 2024-5C27 AS FRN 7/15/2057	1,500,000.00	1,560,184.95	
	BCC 2019-1A CR2 FRN 4/19/2034	1,500,000.00	1,500,072.00	
	BFLD 2021-FPM B FRN 6/15/2038	1,000,000.00	1,001,761.80	
	BFLD 2021-FPM C FRN 6/15/2038	977,000.00	977,330.42	
	BMARK 2019-B10 XA FRN 3/15/2062	5,145,449.65	209,304.54	
	BMARK 2024-V5 XA FRN 1/10/2057	21,687,647.62	768,068.04	
	BRAVO 2024-NQM8 A1A STEP-CPN 8/1/2053	1,038,928.37	1,007,769.04	
	BSP 2021-25A CR FRN 1/15/2035	2,200,000.00	2,180,591.60	
	BUNDT 2021-1 A2 2.989 7/30/2051	1,608,843.75	1,541,204.10	
	BUNDT 2021-1 B 4.97 7/30/2051	540,000.00	515,593.84	
	BX 2019-OC11 C 3.856 12/9/2041	764,000.00	707,073.83	
	BX 2019-OC11 E FRN 12/9/2041	1,619,120.00	1,461,454.79	
	BX 2021-ARIA C FRN 10/15/2036	1,160,000.00	1,155,650.00	
	BXHPP 2021-FILM A FRN 8/15/2036	2,265,000.00	2,186,273.36	
	CFMT 2023-HB12 M1 FRN 4/25/2033	300,000.00	293,841.75	
	CGCMT 2014-GC25 D 3.548 10/10/2047	527,310.00	283,972.25	
	CGCMT 2016-C2 C FRN 8/10/2049	1,200,000.00	1,112,883.96	
	CGCMT 2016-C2 D FRN 8/10/2049	300,000.00	271,470.99	
	CGCMT 2017-P8 D 3 9/15/2050	219,000.00	129,751.35	
	CGCMT 2018-C5 XA FRN 6/10/2051	47,268,418.93	891,104.23	
	CGMS 2018-2A A2R FRN 10/15/2031	1,500,000.00	1,500,736.50	
	CHASE-CD 4.93 3/31/99	2,314,084.72	2,051,227.61	
	CMLTI 2021-J1 A4A FRN 4/25/2051	1,897,068.84	1,538,579.74	
	COIN 2017-1A A2 5.216 4/25/2047	664,200.00	607,969.89	
	COLT 2022-6 A1 STEP-CPN 6/27/2067	1,349,598.16	1,339,076.70	
	CSAIL 2016-C5 C FRN 11/15/2048	275,000.00	264,991.62	
	CSAIL 2016-C6 B FRN 1/15/2049	1,500,000.00	1,425,546.75	
	CSMC 2014-SAF1 B3 FRN 3/25/2044	1,187,734.80	1,142,367.49	
	CSMC 2017-CALI E FRN 11/10/2032	360,000.00	68,759.86	
	CSMC 2017-TIME A 3.6463 11/13/2039	1,500,000.00	1,337,610.30	
	CSMC 2017-TIME B FRN 11/13/2039	700,000.00	493,364.97	
	CSMC 2020-NET B 2.8159 8/15/2037	2,410,000.00	2,361,725.53	
	DB MASTER FINANCE LLC	862,042.50	741,796.54	
	DREYFUS GOV CASH	4,337,111.80	4,337,111.80	
	ESA 2021-ESH C FRN 7/15/2038	584,651.56	583,920.75	
	FHMS K736 X1 FRN 7/25/2026	4,831,578.73	61,001.10	
	FIRST MARYLAND CAP I FRN 1/15/2027	300,000.00	293,305.89	
	FLAT 2021-2A DR FRN 10/15/2034	1,845,000.00	1,832,422.64	
	FOCUS 2017-1A A2II 5.093 4/30/2047	553,500.00	547,912.75	
	FOCUS 2023-2 A2 8.241 10/30/2053	493,750.00	525,529.13	
	FRESB 2021-SB88 X1 FRN 5/25/2041	8,858,263.89	229,056.10	
	FRESB 2021-SB90 X1 FRN 6/25/2041	7,740,583.21	151,760.33	
	GALXY 2016-22A BRRR FRN 4/16/2034	2,250,000.00	2,234,110.50	
	GALXY 2016-22A DRRR FRN 4/16/2034	1,300,000.00	1,283,100.00	
	GLM 2019-5A DRR FRN 10/20/2032	1,500,000.00	1,491,909.00	
	GNR 2016-70 IO FRN 4/16/2058	6,984,827.80	280,311.62	
	GOCAP 2021-51A BR FRN 5/5/2037	2,257,000.00	2,256,986.46	
	GSMBS 2019-SL1 B1 FRN 1/25/2059	350,000.00	324,424.91	
	GSMBS 2020-PJ3 B2A FRN 10/25/2050	1,409,881.82	1,228,070.23	
	GSMBS 2021-MM1 A6 FRN 4/25/2052	1,534,330.73	1,353,343.22	
	GSMS 2016-GS2 C FRN 5/10/2049	1,914,000.00	1,829,440.63	
	GSMS 2016-GS3 B FRN 10/10/2049	45,000.00	42,399.10	
	GSMS 2017-GS6 XA FRN 5/10/2050	14,444,633.00	227,084.08	
	GSMS 2018-GS9 XA FRN 3/10/2051	42,263,737.36	436,136.41	
	HENDR 2015-2A A 3.87 3/15/2058	208,897.81	191,193.80	
	HENDR 2017-2A A 3.53 9/15/2072	164,006.77	144,443.62	
	HENDR 2017-2A B 5.09 9/17/2074	550,217.18	496,406.88	
	HENDR 2018-2A B 4.7 10/15/2077	844,730.33	758,718.20	

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	HONK 2024-1A A2 6.372 10/20/2054	2,985,000.00	3,061,970.02	
	HONO 2021-LULU A FRN 10/15/2036	400,000.00	393,000.00	
	IVYH 21A B FRN 7/18/2035	300,000.00	302,799.30	
	JACK 2022-1A A2II 4.136 2/26/2052	940,000.00	840,121.62	
	JIMMY 2017-1A A2II 4.846 7/30/2047	1,295,655.13	1,279,237.49	
	JMIKE 2019-1A A2 4.433 2/15/2050	326,700.00	322,937.13	
	JPMBB 2014-C25 AS 4.0651 11/15/2047	1,000,000.00	961,960.00	
	JPMBB 2015-C28 B 3.986 10/15/2048	671,000.00	662,549.36	
	JPMMT 2019-1 B1 FRN 5/25/2049	1,027,168.03	969,340.42	
	JPMMT 2019-9 B4 FRN 5/25/2050	2,712,007.79	2,396,763.73	
	JPMMT 2020-1 B4 FRN 6/25/2050	1,327,289.70	1,168,247.88	
	JPMMT 2020-LTV2 B4 FRN 11/25/2050	1,141,301.32	996,049.16	
	LADAR 2021-1A D 3.99 11/15/2029	420,000.00	417,469.79	
	LNSTR 2016-4 C FRN 3/10/2049	710,000.00	675,120.82	
	LNSTR 2016-4 D FRN 3/10/2049	300,000.00	257,153.22	
	MAD 2015-11MD B FRN 9/10/2035	500,000.00	490,043.50	
	MCMLT 2016-1 B3 FRN 4/25/2057	287,245.00	254,626.49	
	MCMLT 2017-1 B2 FRN 11/25/2058	1,210,000.00	1,081,970.14	
	MCMLT 2017-2 B2 FRN 7/25/2059	294,480.00	264,917.27	
	MCMLT 2018-2 B2 FRN 5/25/2058	293,926.59	244,763.75	
	MDPK 2019-35A CR FRN 4/20/2032	390,000.00	390,066.69	
	MSBAM 2015-C26 AS FRN 10/15/2048	650,000.00	632,675.75	
	MSC 2016-UB11 XA FRN 8/15/2049	5,637,607.17	75,424.98	
	MSC 2018-BOP E FRN 6/15/2035	445,104.00	51,186.96	
	MSC 2019-NUGS E FRN 12/15/2036	236,820.00	10,367.98	
	NBLY 2021-1A A2 3.584 4/30/2051	1,588,125.00	1,492,627.39	
	NBLY 2022-1A A2 3.695 1/30/2052	358,900.00	332,840.06	
	NEUB 2020-36A BR2 FRN 4/20/2033	1,800,000.00	1,800,473.40	
	OBX 2022-J1 B1A FRN 2/25/2052	1,255,211.10	1,055,452.91	
	OCT39 2018-3A BR FRN 10/20/2030	1,000,000.00	1,002,092.00	
	OXFINF 2024-A B 7.548 1/14/2032	750,000.00	755,702.93	
	PLMRS 2021-4A D FRN 10/15/2034	300,000.00	300,247.50	
	PLNT 2024-1A A2II 6.237 6/5/2054	2,955,150.00	2,994,017.61	
	PROSE 2019-1A A2 4.475 7/30/2049	1,920,000.00	1,892,690.11	
	PSTAT 2021-3A B FRN 7/20/2029	1,000,000.00	1,000,139.00	
	PUTNM 2021-1A CR FRN 10/15/2034	1,410,000.00	1,399,972.08	
	RAD 2019-4A B1R FRN 4/25/2032	1,500,000.00	1,497,844.50	
	SCFET 2022-1A D 3.79 11/20/2031	115,000.00	111,062.15	
	SEMT 2019-4 B3 FRN 11/25/2049	1,393,260.75	1,256,655.85	
	SEMT 2021-1 A19 FRN 3/25/2051	1,919,231.08	1,554,202.92	
	SERV 2020-1 A2I 2.841 1/30/2051	1,072,124.28	989,345.78	
	SERV 2020-1 A2II 3.337 1/30/2051	568,943.94	489,092.26	
	SERV 2021-1 A2II 3.113 7/30/2051	740,212.34	615,198.69	
	SPRO 2019-1A A2 3.882 10/25/2049	341,100.00	334,187.78	
	STRUCTURED ASSET SECURITIES CORP	271,274.96	260,147.48	
	TPMT 2015-2 1B3 FRN 11/25/2060	875,140.00	782,962.55	
	TPMT 2017-3 B3 FRN 7/25/2057	1,250,000.00	1,070,290.50	
	TPMT 2019-MH1 B1 FRN 11/25/2058	550,000.00	538,636.78	
	TPRK 2021-1A CR FRN 4/15/2034	2,300,000.00	2,301,081.00	
	TROP 2024-1A A2 6.291 8/20/2054	847,875.00	844,016.91	
	UBSCM 2018-C12 XA FRN 8/15/2051	5,180,596.31	124,867.91	
	WEN 2019-1A A2I 3.783 6/15/2049	985,904.43	969,778.98	
	WFCM 2015-NXS1 AS 3.406 5/15/2048	1,605,000.00	1,600,830.53	
	WFCM 2020-C57 XA FRN 8/15/2053	11,362,349.17	931,113.84	
	WFMB 2022-2 B1 FRN 12/25/2051	2,307,139.48	1,920,630.40	
	WLAKE 2021-2A F 3.66 12/15/2027	1,665,000.00	1,647,019.83	
	ZAXBY 2021-1A A2 3.238 7/30/2051	1,119,400.00	1,022,513.47	
TOTAL TSN SECURITIZED INCM ETF		296,711,911.90	112,815,412.94	