

TS Ultra Short Income ETF

Effective Date : 03/31/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN ULTRA SHRT INCME ETF			
	ACAR 2020-4 D 1.77 12/14/2026	274,933.41	274,485.41
	ACAR 2023-1 C 5.59 4/12/2029	650,000.00	647,214.23
	ACR 2021-FL4 B FRN 12/18/2037	1,000,000.00	993,749.50
	AMCAR 2020-2 D 2.13 3/18/2026	1,000,000.00	976,547.50
	AMCAR 2023-2 A2 6.19 4/19/2027	450,170.18	451,602.40
	AMMC 2013-12A AR2 FRN 11/10/2030	490,365.13	490,675.53
	ANTF 2022-1A A1LN FRN 1/20/2031	380,844.66	381,294.06
	ARES 2018-50A AR FRN 1/15/2032	630,000.00	630,000.00
	AUTONATION INC	500,000.00	493,494.67
	BFLD 2019-DPLO A FRN 10/15/2034	1,000,000.00	998,750.00
	BHMS 2018-ATLS A FRN 7/15/2035	1,000,000.00	998,695.50
	BRUNSWICK CORP	1,000,000.00	981,158.02
	BSP 2018-15A A1 FRN 7/18/2031	452,008.66	452,055.22
	CAALT 2023-1A A 6.48 3/15/2033	1,250,000.00	1,263,630.88
	CAALT 2023-2A A 5.92 5/16/2033	565,000.00	567,207.62
	CCG 2021-1 A2 0.3 6/14/2027	225,080.42	223,783.10
	CGCMT 2014-GC21 A5 3.855 5/10/2047	159,821.52	159,453.64
	CGDB 2019-MOB A FRN 11/15/2036	1,000,000.00	987,500.00
	CGMS 2017-4A A1 FRN 1/15/2030	572,277.24	572,393.41
	CHARTER COMM OPT LLC/CAP	500,000.00	493,984.46
	CHASE CAPT. FLTR 2/01/27	411,000.00	398,572.50
	CIM 2018-R3 A1 FRN 12/25/2057	439,889.83	433,610.93
	COCA-COLA EUROPACIFIC 0.8 5/3/2024	700,000.00	696,896.00
	COMM 2014-LC17 A5 3.917 10/10/2047	750,000.00	742,318.88
	COMM 2015-CR22 A5 3.309 3/10/2048	1,000,000.00	976,096.90
	COMM 2015-CR27 A4 3.612 10/10/2048	750,000.00	726,877.28
	CORESTATES CAPITAL II FRN 1/15/2027	750,000.00	720,463.40
	CPS 2021-D C 1.59 12/15/2027	855,870.28	846,180.63
	CSMC 2019-ICE4 A FRN 5/15/2036	169,578.11	169,578.45
	CSMC 2019-ICE4 B FRN 5/15/2036	133,667.45	133,574.38
	CVS CORP	2,000,000.00	1,998,800.00
	DB MASTER FINANCE LLC	596,875.00	577,781.86
	DB MASTER FINANCE LLC	215,050.00	196,888.62
	DEFT 2022-1 B 2.72 8/23/2027	500,000.00	494,316.80
	DTAOT 2020-2A E 7.17 6/15/2027	500,000.00	502,303.90
	DTAOT 2021-4A C 1.5 9/15/2027	1,265,000.00	1,230,717.11
	DTAOT 2023-2A A 5.88 4/15/2027	213,497.12	213,584.46
	EART 2020-2A E 7.19 9/15/2027	500,000.00	503,675.20
	EART 2021-2A C 0.98 6/15/2026	190,817.44	189,340.00
	EART 2022-4A C 4.92 12/15/2028	650,000.00	644,882.88
	EHGVT 2021-A A 1.36 8/27/2035	175,781.01	160,705.53
	FCAT 2023-1 A2 5.38 12/15/2026	505,485.85	504,399.26
	GCAR 2020-2A C 4.57 4/15/2026	348,360.87	347,581.90
	GCAR 2020-3A E 4.31 7/15/2027	750,000.00	740,759.03
	GCAR 2020-4A E 3.51 10/15/2027	1,000,000.00	974,362.30
	GCAR 2021-1A D 1.68 1/15/2027	451,280.19	439,499.61
	GOCAP 2017-34A AR FRN 3/14/2031	651,238.39	651,222.11
	GOLDMAN SACHS GROUP INC 0.7 6/17/2024	1,000,000.00	979,500.70
	GRAPHIC PACKAGING INTL	1,000,000.00	998,124.39
	GSMBS 2019-SL1 A2 FRN 1/25/2059	455,406.13	449,179.09
	GSMS 2015-GC28 A5 3.396 2/10/2048	950,000.00	934,998.36
	GWT 2019-WOLF B FRN 12/15/2036	825,988.24	824,697.63
	HENDR 2010-1A A 5.56 7/15/2059	649,324.18	646,286.71
	HERTZ 2021-1A A 1.21 12/26/2025	500,000.00	488,163.15
	HGVT 2020-AA A 2.74 2/25/2039	546,067.97	520,269.64
	HGVT 2020-AA B 4.22 2/25/2039	287,404.19	279,567.20
	HONK 2018-1A A2 4.739 4/20/2048	942,500.00	925,358.09
	HYUNDAI CAPITAL AMERICA 5.25 1/8/2027	500,000.00	499,711.93
	IMPERIAL BRANDS FIN PLC 3.125 7/26/2024	1,000,000.00	991,295.54
	INGIM 2013-2A A1R FRN 4/25/2031	802,503.50	802,903.95
	JACKSON NATL LIFE GLOBAL 2.65 6/21/2024	225,000.00	223,243.01

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	JERSEY CENTRAL PWR & LT	483,000.00	483,000.00
	JFIN 2017-1A A1R FRN 4/24/2029	230,662.22	230,644.23
	JPMCC 2018-WPT BFX 4.5487 7/5/2033	1,000,000.00	860,458.10
	JPMCC 2020-ACE A 3.2865 1/10/2037	650,000.00	633,358.64
	L3HARRIS TECH INC 5.4 1/15/2027	250,000.00	251,899.27
	LCM 13A AR3 FRN 7/19/2027	7,064.40	7,064.28
	MCMLT 2017-3 A1 FRN 1/25/2061	181,887.77	178,617.36
	MCMLT 2018-2 A1 FRN 5/25/2058	209,267.31	205,965.01
	MDPK 2017-25A A1R FRN 4/25/2029	918,797.35	918,752.33
	MIDWEST CONNECTOR CAPIT 3.9 4/1/2024	1,000,000.00	1,000,000.00
	MSBAM 2015-C20 A4 3.249 2/15/2048	1,000,000.00	979,774.70
	MSC 2015-MS1 AS FRN 5/15/2048	525,000.00	507,546.64
	MST 2019-1A A1A FRN 4/25/2058	604,803.57	584,731.23
	ODART 2019-1A A 3.63 9/14/2027	1,200,000.00	1,183,321.56
	ODART 2021-1A A 0.87 7/14/2028	986,377.63	951,219.68
	ODART 2022-1A A1 4.65 3/14/2029	695,000.00	688,249.53
	OZLM 2017-21A A1R FRN 1/20/2031	1,000,000.00	999,972.00
	PART 2020-1A D 1.62 11/16/2026	634,860.49	629,398.66
	PENSKE TRUCK LEASING/PTL 5.75 5/24/2026	1,000,000.00	1,007,438.86
	RCMT 2018-4 A 3.39 2/27/2051	398,101.91	384,675.64
	RMRK 2018-1A A1 FRN 4/20/2031	425,303.56	425,474.11
	SBA TOWER TRUST 2.836 1/15/2025	1,000,000.00	976,025.70
	SECURITY BENEFIT GL FUND 1.25 5/17/2024	1,000,000.00	993,516.38
	SMUCKER J M CO 0% CP 04/01/2024	3,000,000.00	2,998,200.00
	SRFC 2021-1A A 0.99 11/20/2037	1,144,563.02	1,082,258.50
	STWD 2019-FL1 B FRN 7/15/2038	1,000,000.00	978,913.70
	SYNOVUS FINANCIAL CORP	500,000.00	495,196.69
	TFLAT 2017-1A AR FRN 11/18/2030	674,225.09	674,185.98
	TIMKEN CO	1,000,000.00	993,118.22
	TPMT 2015-2 1M2 FRN 11/25/2060	457,003.56	451,956.32
	TPMT 2015-6 M1 FRN 4/25/2055	608,107.27	598,050.94
	TPMT 2017-1 A1 FRN 10/25/2056	22,407.87	22,313.15
	TPMT 2019-HY1 A1 FRN 10/25/2048	730,715.40	741,418.12
	WEA FINANCE LLC/WESTFIEL 3.75 9/17/2024	1,000,000.00	986,939.86
	WFCM 2015-C29 A4 3.637 6/15/2048	400,000.00	389,865.28
	WLAKE 2021-2A E 2.38 3/15/2027	680,000.00	648,602.56
TOTAL TSN ULTRA SHRT INCME ETF		65,875,235.38	64,958,087.69