

TS Securitized Income ETF

Effective Date : 06/30/2024

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	300,102.90
	APID 2013-12A CRR FRN 4/15/2031	1,100,000.00	1,100,000.00
	ARES 2019-53A C FRN 4/24/2031	300,000.00	300,375.00
	AUTHB 2021-1 A2 3.734 7/30/2051	602,140.00	532,954.54
	BALLY 2021-1A A2 FRN 4/15/2034	1,500,000.00	1,500,960.00
	BBCMS 2024-5C27 AS FRN 7/15/2057	1,500,000.00	1,542,621.90
	BFLD 2021-FPM C FRN 6/15/2038	977,000.00	974,568.25
	BMARK 2019-B10 XA FRN 3/15/2062	5,197,671.65	248,701.83
	BMARK 2024-V5 XA FRN 1/10/2057	21,689,193.83	911,484.03
	BUNDT 2021-1 A2 2.989 7/30/2051	1,621,125.00	1,505,243.42
	BUNDT 2021-1 B 4.97 7/30/2051	540,000.00	491,978.61
	BX 2019-OC11 C 3.856 12/9/2041	764,000.00	679,161.01
	BX 2019-OC11 E FRN 12/9/2041	1,119,120.00	947,442.18
	BX 2021-ARIA C FRN 10/15/2036	1,160,000.00	1,139,700.00
	BXHPP 2021-FILM A FRN 8/15/2036	2,265,000.00	2,175,436.01
	CFMT 2019-RM3 A FRN 6/25/2069	86,064.58	85,275.25
	CFMT 2023-HB12 M1 FRN 4/25/2033	300,000.00	285,188.01
	CGCMT 2014-GC25 D 3.548 10/10/2047	527,310.00	396,586.53
	CGCMT 2016-C2 D FRN 8/10/2049	300,000.00	260,937.12
	CGCMT 2017-P8 D 3 9/15/2050	219,000.00	167,887.15
	CGCMT 2018-C5 XA FRN 6/10/2051	47,667,097.65	1,086,418.96
	CGMS 2018-2A A2R FRN 10/15/2031	1,500,000.00	1,500,738.00
	CMLTI 2021-J1 A4A FRN 4/25/2051	1,985,698.96	1,570,501.22
	COIN 2017-1A A2 5.216 4/25/2047	669,600.00	584,271.33
	COLT 2022-6 A1 STEP-CPN 6/27/2067	1,461,631.01	1,429,416.37
	CSMC 2014-SAF1 B3 FRN 3/25/2044	1,438,060.84	1,349,547.05
	CSMC 2017-CALI E FRN 11/10/2032	360,000.00	84,672.00
	CSMC 2017-TIME B FRN 11/13/2039	700,000.00	418,140.87
	CSMC 2020-NET B 2.8159 8/15/2037	2,000,000.00	1,883,620.20
	DB MASTER FINANCE LLC	868,725.00	719,491.34
	DBUBS 2017-BRBK A 3.452 10/10/2034	1,080,000.00	1,031,370.73
	DPATH 2023-1A C FRN 4/15/2035	270,000.00	275,214.78
	DREYFUS GOV CASH	7,030,128.76	7,030,128.76
	ESA 2021-ESH C FRN 7/15/2038	612,761.29	611,234.72
	FIRST MARYLAND CAP I FRN 1/15/2027	300,000.00	283,639.47
	FOCUS 2017-1A A2II 5.093 4/30/2047	558,000.00	540,870.74
	FOCUS 2023-2 A2 8.241 10/30/2053	497,500.00	526,942.00
	FRESB 2021-SB88 X1 FRN 5/25/2041	9,131,538.28	258,476.41
	FRESB 2021-SB90 X1 FRN 6/25/2041	8,127,525.97	178,148.05
	GNR 2016-70 IO FRN 4/16/2058	7,091,266.68	280,130.56
	GSMBS 2019-SL1 B1 FRN 1/25/2059	350,000.00	316,214.54
	GSMBS 2020-PJ3 B2A FRN 10/25/2050	1,440,682.98	1,221,314.65
	GSMBS 2021-MM1 A6 FRN 4/25/2052	1,634,520.11	1,399,488.05
	GSMS 2017-GS6 XA FRN 5/10/2050	14,708,851.06	335,405.93
	GSMS 2017-SLP E FRN 10/10/2032	537,120.00	519,221.07
	GSMS 2018-GS9 XA FRN 3/10/2051	42,748,093.04	561,970.71
	HENDR 2015-2A A 3.87 3/15/2058	223,651.47	202,084.78
	HENDR 2017-2A A 3.53 9/15/2072	172,860.34	151,472.50
	HENDR 2018-2A B 4.7 10/15/2077	659,543.55	586,738.78
	HONK 2018-1A A2 4.739 4/20/2048	620,400.00	611,741.33
	HONK 2024-1A A2 6.372 10/20/2054	2,000,000.00	2,000,000.00
	HONO 2021-LULU A FRN 10/15/2036	400,000.00	386,568.20
	IVYH 21A B FRN 7/18/2035	300,000.00	307,034.10
	JACK 2022-1A A2II 4.136 2/26/2052	955,000.00	833,203.12
	JIMMY 2017-1A A2II 4.846 7/30/2047	660,516.07	634,055.99
	JMIKE 2019-1A A2 4.433 2/15/2050	327,525.00	314,810.71
	JPMBB 2014-C25 AS 4.0651 11/15/2047	1,000,000.00	941,619.50
	JPMBB 2015-C28 B 3.986 10/15/2048	505,000.00	481,748.39
	JPMMT 2019-1 B1 FRN 5/25/2049	1,057,241.21	967,733.06
	JPMMT 2020-LTV2 B4 FRN 11/25/2050	1,161,371.78	989,192.26
	LADAR 2021-1A D 3.99 11/15/2029	420,000.00	406,973.74

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	LNSTR 2016-4 C FRN 3/10/2049	710,000.00	647,929.74
	LNSTR 2016-4 D FRN 3/10/2049	300,000.00	213,470.40
	MAD 2015-11MD B FRN 9/10/2035	500,000.00	461,926.85
	MCMLT 2016-1 B3 FRN 4/25/2057	287,245.00	249,832.03
	MCMLT 2017-1 B2 FRN 11/25/2058	1,210,000.00	1,069,734.86
	MCMLT 2017-2 B2 FRN 7/25/2059	294,480.00	259,706.92
	MCMLT 2018-2 B2 FRN 5/25/2058	293,926.59	243,877.27
	MDPK 2019-35A CR FRN 4/20/2032	390,000.00	390,637.65
	MSC 2016-UB11 XA FRN 8/15/2049	5,788,298.37	134,193.02
	MSC 2018-BOP E FRN 6/15/2035	445,104.00	57,863.52
	MSC 2019-NUGS E FRN 12/15/2036	236,820.00	51,084.51
	NBLY 2021-1A A2 3.584 4/30/2051	1,600,500.00	1,431,993.92
	NBLY 2022-1A A2 3.695 1/30/2052	361,675.00	318,160.11
	NEUB 2020-36A BR2 FRN 4/20/2033	1,800,000.00	1,804,500.00
	OCT39 2018-3A BR FRN 10/20/2030	1,000,000.00	1,001,451.00
	OXFINF 2024-A B 7.548 1/14/2032	750,000.00	745,344.83
	PLMRS 2021-4A D FRN 10/15/2034	300,000.00	300,381.60
	PROSE 2019-1A A2 4.475 7/30/2049	1,930,000.00	1,863,825.32
	PSTAT 2021-3A B FRN 7/20/2029	1,000,000.00	1,000,442.00
	RAD 2019-4A B1R FRN 4/25/2032	1,500,000.00	1,502,931.00
	RBSCF 2013-SMV B 3.511 3/11/2031	625,000.00	562,970.69
	RBSCF 2013-SMV D FRN 3/11/2031	520,200.00	436,188.06
	SCFET 2022-1A D 3.79 11/20/2031	115,000.00	109,416.20
	SEMT 2019-4 B3 FRN 11/25/2049	1,448,559.63	1,282,750.83
	SEMT 2021-1 A19 FRN 3/25/2051	2,030,629.30	1,598,117.44
	SERV 2020-1 A2II 3.337 1/30/2051	570,456.44	480,807.73
	SERV 2021-1 A2II 3.113 7/30/2051	742,162.34	606,400.96
	SPRO 2019-1A A2 3.882 10/25/2049	343,800.00	326,461.62
	STRUCTURED ASSET SECURITIES CORP	291,019.03	269,784.36
	TPMT 2015-2 1B3 FRN 11/25/2060	295,140.00	256,390.86
	TPMT 2019-MH1 B1 FRN 11/25/2058	550,000.00	520,504.33
	UBSCM 2018-C12 XA FRN 8/15/2051	5,232,228.86	149,835.34
	US TREASURY N/B	825,000.00	748,816.41
	WEN 2019-1A A2I 3.783 6/15/2049	994,290.96	952,661.79
	WFCM 2020-C57 XA FRN 8/15/2053	11,509,519.89	1,052,010.40
	WFMBS 2022-2 B1 FRN 12/25/2051	2,355,940.46	1,893,393.72
	WFRBS 2014-C25 B FRN 11/15/2047	121,000.00	115,027.96
	WLAKE 2021-2A F 3.66 12/15/2027	1,665,000.00	1,608,546.68
	ZAXBY 2021-1A A2 3.238 7/30/2051	1,128,100.00	1,000,744.28
TOTAL TSN SECURITIZED INCM ETF		259,360,631.98	79,078,284.92