

TS Ultra Short Income ETF

Effective Date : 06/30/2024

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	1,141,174.45
	ACAR 2023-1 C 5.59 4/12/2029	650,000.00	647,807.62
	ACR 2021-FL4 B FRN 12/18/2037	1,000,000.00	979,850.00
	AMCAR 2020-2 D 2.13 3/18/2026	1,000,000.00	987,991.80
	AMCAR 2023-2 A2 6.19 4/19/2027	344,679.75	345,443.32
	AMMC 2013-12A AR2 FRN 11/10/2030	358,216.45	358,400.93
	ANTF 2022-1A A1LN FRN 1/20/2031	237,534.20	237,642.52
	ARES 2018-50A AR FRN 1/15/2032	594,241.60	595,127.32
	AUTONATION INC	500,000.00	495,374.71
	AVANGRID INC 0% CP 07/01/2024	1,650,000.00	1,649,254.17
	BAMLL 2017-SCH AF FRN 11/15/2033	1,015,000.00	1,012,115.07
	BAT CAPITAL CORP 3.222 8/15/2024	336,000.00	334,738.71
	BHMS 2018-ATLS A FRN 7/15/2035	1,000,000.00	998,558.00
	BRUNSWICK CORP	1,000,000.00	992,849.66
	BSP 2018-15A A1 FRN 7/18/2031	404,329.55	404,705.17
	CAALT 2023-1A A 6.48 3/15/2033	1,250,000.00	1,260,490.88
	CAALT 2023-2A A 5.92 5/16/2033	565,000.00	564,635.41
	CAALT 2023-5A A 6.13 12/15/2033	595,000.00	598,335.21
	CAMB 2019-LIFE A FRN 12/15/2037	690,000.00	690,747.34
	CGCMT 2014-GC23 AS 3.863 7/10/2047	400,000.00	399,271.60
	CGMS 2017-4A A1 FRN 1/15/2030	446,726.50	446,838.63
	CHARTER COMM OPT LLC/CAP	116,000.00	114,878.38
	CHASE CAPT. FLTR 2/01/27	411,000.00	394,560.03
	CIM 2018-R3 A1 FRN 12/25/2057	549,666.04	542,865.52
	COLD 2020-ICE5 A FRN 11/15/2037	466,920.50	465,169.55
	COLUMBIA PIPELINE GROUP	1,245,000.00	1,229,723.04
	COMM 2014-LC17 A5 3.917 10/10/2047	750,000.00	746,763.83
	COMM 2015-CR22 A5 3.309 3/10/2048	1,000,000.00	979,781.10
	COMM 2015-CR27 A4 3.612 10/10/2048	750,000.00	729,097.65
	CORESTATES CAPITAL II FRN 1/15/2027	750,000.00	724,060.16
	CPS 2021-D C 1.59 12/15/2027	436,680.65	433,773.62
	CSMC 2020-NET A 2.2569 8/15/2037	643,209.22	608,388.70
	DB MASTER FINANCE LLC	595,312.50	576,244.64
	DB MASTER FINANCE LLC	214,500.00	196,954.74
	DBGS 2018-BIOD A FRN 5/15/2035	731,010.15	729,039.20
	DEFT 2022-1 B 2.72 8/23/2027	500,000.00	498,044.15
	DOMINOS PIZZA	1,298,500.00	1,273,127.05
	DREYFUS GOV CASH	46,577.81	46,577.81
	DTAOT 2020-2A E 7.17 6/15/2027	500,000.00	501,687.30
	DTAOT 2021-4A C 1.5 9/15/2027	1,086,826.85	1,066,406.35
	DTAOT 2023-2A A 5.88 4/15/2027	150,029.77	150,063.08
	EART 2020-2A E 7.19 9/15/2027	500,000.00	502,953.45
	EART 2021-2A C 0.98 6/15/2026	13,348.22	13,316.27
	EART 2022-4A C 4.92 12/15/2028	650,000.00	645,440.06
	EHGVT 2021-A A 1.36 8/27/2035	160,329.94	147,661.47
	ESA 2021-ESH B FRN 7/15/2038	907,794.49	904,120.01
	FCAT 2023-1 A2 5.38 12/15/2026	351,283.05	350,720.19
	FLORIDA GAS TRANSMISSION 4.35 7/15/2025	500,000.00	492,258.81
	GALC 2022-1 C 5.98 7/15/2030	675,000.00	680,279.72
	GALXY 2018-26A AR FRN 11/22/2031	988,000.00	988,290.47
	GCAR 2020-2A C 4.57 4/15/2026	117,979.23	117,871.67
	GCAR 2020-3A E 4.31 7/15/2027	750,000.00	743,711.03
	GCAR 2020-4A E 3.51 10/15/2027	1,615,000.00	1,579,205.79
	GCAR 2021-1A D 1.68 1/15/2027	350,036.56	342,698.99
	GCAR 2021-3A D 1.48 7/15/2027	1,015,000.00	966,870.83
	GENERAL MOTORS FINL CO	1,000,000.00	989,187.92
	GOCAP 2017-34A AR FRN 3/14/2031	525,932.86	526,130.08
	GSAR 2024-3A A2 5.59 10/15/2029	800,000.00	800,517.60
	GSMBS 2019-SL1 A2 FRN 1/25/2059	327,847.06	324,413.32
	GSMS 2015-GC28 A5 3.396 2/10/2048	950,000.00	940,824.81
	GSMS 2015-GC28 B 3.98 2/10/2048	385,000.00	376,698.32

TS Ultra Short Income ETF

Effective Date : 06/30/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	HENDR 2010-1A A 5.56 7/15/2059	594,894.81	592,129.74
	HERTZ 2021-1A A 1.21 12/26/2025	500,000.00	493,376.05
	HF SINCLAIR CORP 6.375 4/15/2027	250,000.00	250,523.08
	HGVT 2020-AA A 2.74 2/25/2039	502,397.10	479,333.36
	HGVT 2020-AA B 4.22 2/25/2039	264,419.53	257,098.52
	HONK 2018-1A A2 4.739 4/20/2048	940,000.00	926,880.80
	HPEFS 2022-1A C 1.96 5/21/2029	775,000.00	763,348.42
	HPEFS 2022-2A D 4.94 3/20/2030	1,250,000.00	1,235,937.00
	HPLY 2019-HIT A FRN 11/15/2036	1,069,984.05	1,066,640.35
	HUNTINGTON NATIONAL BANK 5.699 11/18/2025	500,000.00	499,231.48
	HYUNDAI CAPITAL AMERICA 5.25 1/8/2027	500,000.00	498,036.21
	IMPERIAL BRANDS FIN PLC 3.125 7/26/2024	1,000,000.00	998,097.60
	INGIM 2013-2A A1R FRN 4/25/2031	642,568.95	642,890.23
	JPMCC 2018-WPT BFX 4.5487 7/5/2033	1,000,000.00	860,011.40
	JPMCC 2020-ACE A 3.2865 1/10/2037	650,000.00	637,897.59
	L3HARRIS TECH INC 5.4 1/15/2027	250,000.00	251,061.91
	MATTEL INC	750,000.00	719,999.70
	MCMLT 2017-1 M2 FRN 11/25/2058	542,000.00	522,575.86
	MCMLT 2017-3 A1 FRN 1/25/2061	135,675.44	133,827.88
	MCMLT 2018-2 A1 FRN 5/25/2058	170,844.99	168,310.50
	MDPK 2016-24A AR2 FRN 10/20/2029	820,000.00	820,350.14
	MONTANA-DAKOTA UTILS CO DISC 0% CP 07/01/2024	3,500,000.00	3,498,425.00
	MSBAM 2015-C20 A4 3.249 2/15/2048	1,000,000.00	987,132.20
	MSBAM 2015-C21 A3 3.077 3/15/2048	699,263.73	688,900.22
	MSC 2015-MS1 AS FRN 5/15/2048	525,000.00	504,629.27
	MST 2019-1A A1A FRN 4/25/2058	565,942.19	548,254.80
	OCP 2014-6A A1R2 FRN 10/17/2030	1,200,000.00	1,200,106.80
	ODART 2019-1A A 3.63 9/14/2027	921,159.72	908,079.34
	ODART 2021-1A A 0.87 7/14/2028	763,865.07	740,417.32
	ODART 2022-1A A1 4.65 3/14/2029	695,000.00	688,606.00
	OZLM 2017-21A A1R FRN 1/20/2031	868,585.11	869,084.55
	PART 2020-1A D 1.62 11/16/2026	350,142.45	348,382.53
	PENSKE TRUCK LEASING/PTL 5.75 5/24/2026	1,000,000.00	1,002,416.48
	PLAINS ALL AMER PIPELINE	500,000.00	496,265.80
	PUBLIC STORAGE OP CO FRN 4/16/2027	1,000,000.00	1,003,795.00
	RCMT 2018-4 A 3.39 2/27/2051	367,552.98	355,245.25
	REG14 2018-3A AR FRN 10/25/2031	850,000.00	850,850.00
	RMRK 2018-1A A1 FRN 4/20/2031	406,410.95	406,588.15
	SBA TOWER TRUST 2.836 1/15/2025	1,000,000.00	982,436.10
	SCFET 2024-1A A2 5.88 11/20/2029	615,000.00	615,607.56
	SRFC 2021-1A A 0.99 11/20/2037	1,006,774.32	956,891.97
	SRFC 2023-2A C 7.3 4/20/2040	361,033.20	366,161.21
	STWD 2019-FL1 B FRN 7/15/2038	1,000,000.00	982,220.30
	SYNOVUS FINANCIAL CORP	500,000.00	492,781.23
	TFLAT 2017-1A AR FRN 11/18/2030	522,167.83	522,702.53
	TORONTO-DOMINION BANK FRN 10/10/2025	1,100,000.00	1,100,703.35
	TPMT 2015-2 1M2 FRN 11/25/2060	304,584.46	302,035.48
	TPMT 2015-6 M1 FRN 4/25/2055	460,400.66	454,302.42
	TPMT 2016-4 A2 FRN 7/25/2056	114,564.27	114,121.03
	TPMT 2017-1 A2 FRN 10/25/2056	887,281.50	870,178.88
	TPMT 2019-HY1 A1 FRN 10/25/2048	682,276.18	692,435.00
	WEA FINANCE LLC/WESTFIEL 3.75 9/17/2024	1,000,000.00	992,547.38
	WESTR 2022-1A A 1.788 8/20/2036	461,164.91	442,818.99
	WFCM 2015-C29 A4 3.637 6/15/2048	400,000.00	391,501.24
	WLAKE 2021-2A E 2.38 3/15/2027	680,000.00	653,980.62
	WLAKE 2021-2A F 3.66 12/15/2027	785,000.00	758,383.87
TOTAL TSN ULTRA SHRT INCME ETF		80,236,467.35	79,188,274.92