

TS Securitized Income ETF

Effective Date : 12/31/2024

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	300,974.70
	ANTR 2021-1A A1 FRN 7/25/2033	2,000,000.00	2,001,806.00
	APID 2013-12A CRR FRN 4/15/2031	1,100,000.00	1,100,497.20
	AUTHB 2021-1 A2 3.734 7/30/2051	599,060.00	548,059.03
	BALLY 2021-1A A2 FRN 4/15/2034	1,500,000.00	1,501,159.50
	BBCMS 2024-5C27 AS FRN 7/15/2057	1,500,000.00	1,552,970.25
	BCC 2019-1A CR2 FRN 4/19/2034	1,500,000.00	1,501,231.50
	BFLD 2021-FPM B FRN 6/15/2038	1,000,000.00	1,002,806.30
	BFLD 2021-FPM C FRN 6/15/2038	977,000.00	978,075.38
	BMARK 2019-B10 XA FRN 3/15/2062	5,159,402.80	221,550.43
	BMARK 2024-V5 XA FRN 1/10/2057	21,688,224.19	815,468.55
	BRAVO 2024-NQM8 A1A STEP-CPN 8/1/2053	1,063,678.66	1,027,441.26
	BUNDT 2021-1 A2 2.989 7/30/2051	1,612,937.50	1,542,943.43
	BUNDT 2021-1 B 4.97 7/30/2051	540,000.00	510,226.07
	BX 2019-OC11 C 3.856 12/9/2041	764,000.00	696,072.61
	BX 2019-OC11 E FRN 12/9/2041	1,619,120.00	1,440,850.68
	BX 2021-ARIA C FRN 10/15/2036	1,160,000.00	1,156,737.50
	BXHPP 2021-FILM A FRN 8/15/2036	2,265,000.00	2,193,543.78
	CFMT 2023-HB12 M1 FRN 4/25/2033	300,000.00	292,440.93
	CGCMT 2014-GC25 D 3.548 10/10/2047	527,310.00	299,387.53
	CGCMT 2016-C2 C FRN 8/10/2049	1,200,000.00	1,107,193.80
	CGCMT 2016-C2 D FRN 8/10/2049	300,000.00	268,700.61
	CGCMT 2017-P8 D 3 9/15/2050	219,000.00	128,126.10
	CGCMT 2018-C5 XA FRN 6/10/2051	47,406,876.69	961,103.31
	CGMS 2018-2A A2R FRN 10/15/2031	1,500,000.00	1,501,240.50
	CHASE-CD 4.93 3/31/99	2,346,918.53	2,069,718.58
	CMLTI 2021-J1 A4A FRN 4/25/2051	1,911,011.05	1,517,910.35
	COIN 2017-1A A2 5.216 4/25/2047	666,000.00	589,763.18
	COLT 2022-6 A1 STEP-CPN 6/27/2067	1,387,274.49	1,365,030.24
	CSAIL 2016-C5 C FRN 11/15/2048	275,000.00	261,355.85
	CSMC 2014-SAF1 B3 FRN 3/25/2044	1,389,652.91	1,319,701.54
	CSMC 2017-CALI E FRN 11/10/2032	360,000.00	68,418.00
	CSMC 2017-TIME A 3.6463 11/13/2039	1,500,000.00	1,312,268.40
	CSMC 2017-TIME B FRN 11/13/2039	700,000.00	480,894.40
	CSMC 2020-NET B 2.8159 8/15/2037	2,410,000.00	2,350,780.52
	DB MASTER FINANCE LLC	864,270.00	728,752.72
	DREYFUS GOV CASH	8,673,753.37	8,673,753.37
	ESA 2021-ESH C FRN 7/15/2038	594,533.81	595,276.98
	FIRST MARYLAND CAP I FRN 1/15/2027	300,000.00	292,237.24
	FOCUS 2017-1A A2II 5.093 4/30/2047	555,000.00	546,723.34
	FOCUS 2023-2 A2 8.241 10/30/2053	495,000.00	521,434.04
	FRESB 2021-SB88 X1 FRN 5/25/2041	8,979,294.78	235,253.93
	FRESB 2021-SB90 X1 FRN 6/25/2041	7,883,265.07	161,444.54
	GALXY 2016-22A BRRR FRN 4/16/2034	2,250,000.00	2,250,585.00
	GALXY 2016-22A DRRR FRN 4/16/2034	1,300,000.00	1,305,042.70
	GLM 2019-5A DRR FRN 10/20/2032	1,500,000.00	1,504,183.50
	GNR 2016-70 IO FRN 4/16/2058	7,020,633.90	277,614.12
	GSMBS 2019-SL1 B1 FRN 1/25/2059	350,000.00	318,516.03
	GSMBS 2020-PJ3 B2A FRN 10/25/2050	1,420,278.30	1,201,966.90
	GSMBS 2021-MM1 A6 FRN 4/25/2052	1,563,502.78	1,353,781.39
	GSMS 2016-GS3 B FRN 10/10/2049	45,000.00	42,300.26
	GSMS 2017-GS6 XA FRN 5/10/2050	14,482,630.50	261,213.07
	GSMS 2018-GS9 XA FRN 3/10/2051	42,378,020.17	477,278.21
	HENDR 2015-2A A 3.87 3/15/2058	215,133.30	192,791.64
	HENDR 2017-2A A 3.53 9/15/2072	166,513.52	142,975.62
	HENDR 2017-2A B 5.09 9/17/2074	558,626.95	492,062.75
	HENDR 2018-2A B 4.7 10/15/2077	869,121.91	762,306.48
	HONK 2024-1A A2 6.372 10/20/2054	2,992,500.00	3,044,222.97
	HONO 2021-LULU A FRN 10/15/2036	400,000.00	394,000.00
	IVYH 21A B FRN 7/18/2035	300,000.00	304,522.50
	JACK 2022-1A A2II 4.136 2/26/2052	945,000.00	828,268.69

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	JIMMY 2017-1A A2II 4.846 7/30/2047	1,301,192.11	1,274,413.83
	JMIKE 2019-1A A2 4.433 2/15/2050	327,525.00	323,352.50
	JPMBB 2014-C25 AS 4.0651 11/15/2047	1,000,000.00	949,990.00
	JPMBB 2015-C28 B 3.986 10/15/2048	671,000.00	659,970.97
	JPMMT 2019-1 B1 FRN 5/25/2049	1,036,173.52	953,012.41
	JPMMT 2019-9 B4 FRN 5/25/2050	2,735,770.98	2,367,181.92
	JPMMT 2020-1 B4 FRN 6/25/2050	1,340,040.21	1,132,863.03
	JPMMT 2020-LTV2 B4 FRN 11/25/2050	1,148,084.35	986,637.28
	LADAR 2021-1A D 3.99 11/15/2029	420,000.00	416,627.65
	LNSTR 2016-4 C FRN 3/10/2049	710,000.00	669,754.72
	LNSTR 2016-4 D FRN 3/10/2049	300,000.00	251,484.51
	MAD 2015-11MD B FRN 9/10/2035	500,000.00	483,906.95
	MCMLT 2016-1 B3 FRN 4/25/2057	287,245.00	251,402.17
	MCMLT 2017-1 B2 FRN 11/25/2058	1,210,000.00	1,065,638.89
	MCMLT 2017-2 B2 FRN 7/25/2059	294,480.00	263,082.81
	MCMLT 2018-2 B2 FRN 5/25/2058	293,926.59	243,983.26
	MDPK 2019-35A CR FRN 4/20/2032	390,000.00	390,487.11
	MSC 2016-UB11 XA FRN 8/15/2049	5,688,856.83	95,087.54
	MSC 2018-BOP E FRN 6/15/2035	445,104.00	57,784.74
	MSC 2019-NUGS E FRN 12/15/2036	236,820.00	10,315.00
	NBLY 2021-1A A2 3.584 4/30/2051	1,592,250.00	1,466,870.34
	NBLY 2022-1A A2 3.695 1/30/2052	359,825.00	326,209.54
	NEUB 2020-36A BR2 FRN 4/20/2033	1,800,000.00	1,801,164.60
	OBX 2022-J1 B1A FRN 2/25/2052	1,265,507.64	1,025,291.89
	OCT39 2018-3A BR FRN 10/20/2030	1,000,000.00	1,002,521.00
	OXFINF 2024-A B 7.548 1/14/2032	750,000.00	749,963.63
	PLMRS 2021-4A D FRN 10/15/2034	300,000.00	301,436.70
	PLNT 2024-1A A2II 6.237 6/5/2054	2,962,575.00	2,948,824.80
	PROSE 2019-1A A2 4.475 7/30/2049	1,925,000.00	1,890,705.36
	PSTAT 2021-3A B FRN 7/20/2029	1,000,000.00	1,001,252.00
	PUTNM 2021-1A CR FRN 10/15/2034	1,410,000.00	1,411,232.34
	RAD 2019-4A B1R FRN 4/25/2032	1,500,000.00	1,502,016.00
	SCFET 2022-1A D 3.79 11/20/2031	115,000.00	110,600.80
	SEMT 2019-4 B3 FRN 11/25/2049	1,411,332.16	1,248,806.96
	SEMT 2021-1 A19 FRN 3/25/2051	1,964,729.24	1,556,943.79
	SERV 2020-1 A2I 2.841 1/30/2051	1,074,974.28	979,382.19
	SERV 2020-1 A2II 3.337 1/30/2051	570,456.44	483,643.18
	SERV 2021-1 A2II 3.113 7/30/2051	742,162.34	608,139.62
	SPRO 2019-1A A2 3.882 10/25/2049	342,000.00	332,292.30
	STRUCTURED ASSET SECURITIES CORP	277,021.39	260,545.96
	TPMT 2015-2 1B3 FRN 11/25/2060	875,140.00	779,933.43
	TPMT 2017-3 B3 FRN 7/25/2057	1,250,000.00	1,061,041.75
	TPMT 2019-MH1 B1 FRN 11/25/2058	550,000.00	537,152.11
	TROP 2024-1A A2 6.291 8/20/2054	850,000.00	829,657.97
	UBSCM 2018-C12 XA FRN 8/15/2051	5,232,191.39	132,578.50
	WEN 2019-1A A2I 3.783 6/15/2049	988,699.94	965,606.78
	WFCM 2015-NXS1 AS 3.406 5/15/2048	1,605,000.00	1,590,062.59
	WFCM 2020-C57 XA FRN 8/15/2053	11,412,974.23	970,025.20
	WFMBS 2022-2 B1 FRN 12/25/2051	2,323,564.48	1,874,012.15
	WLAKE 2021-2A F 3.66 12/15/2027	1,665,000.00	1,641,032.16
	ZAXBY 2021-1A A2 3.238 7/30/2051	1,122,300.00	1,019,295.87
TOTAL TSN SECURITIZED INCM ETF		288,423,467.30	108,150,174.80