

# TS Ultra Short Income ETF

Effective Date : 12/31/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
<b>TSN ULTRA SHRT INCME ETF</b>			
	ACAR 2021-3 E 2.56 11/15/2027	1,175,000.00	1,167,242.30
	ACAR 2022-3 D 5.83 10/13/2028	989,362.91	994,217.22
	ACAR 2023-1 C 5.59 4/12/2029	594,251.93	595,795.14
	ACR 2021-FL4 B FRN 12/18/2037	1,000,000.00	976,109.30
	AIR CANADA 2013-1A PTT 4.125 5/15/2025	665,507.25	662,248.79
	AMCAR 2023-2 A2 6.19 4/19/2027	194,552.34	195,484.97
	AMMC 2013-12A AR2 FRN 11/10/2030	113,912.35	113,981.72
	ANTF 2022-1A A1LN FRN 1/20/2031	117,389.83	117,524.71
	ANTHEM INC	700,000.00	698,302.06
	ARES 2018-50A AR FRN 1/15/2032	397,302.59	397,741.61
	BCC 2018-2A A1R FRN 7/19/2031	796,691.95	797,075.16
	BHMS 2018-ATLS A FRN 7/15/2035	1,000,000.00	998,756.10
	CAALT 2023-1A A 6.48 3/15/2033	1,250,000.00	1,263,871.75
	CAALT 2023-2A A 5.92 5/16/2033	565,000.00	570,117.54
	CAALT 2023-5A A 6.13 12/15/2033	595,000.00	604,015.44
	CAMB 2019-LIFE A FRN 12/15/2037	690,000.00	690,345.41
	CGCMT 2015-P1 AS FRN 9/15/2048	1,075,000.00	1,063,513.52
	CGMS 2012-4A A1R4 FRN 4/22/2032	923,513.58	924,805.58
	CGMS 2017-4A A1 FRN 1/15/2030	271,965.87	272,085.53
	CHARTER COMM OPT LLC/CAP	116,000.00	115,864.30
	CHASE CAPT. FLTR 2/01/27	411,000.00	405,924.48
	CIFC 2016-1A AR3 FRN 10/21/2031	990,000.00	990,000.00
	CIFC 2017-2A AR FRN 4/20/2030	494,113.18	494,719.46
	CIM 2018-R3 A1 FRN 12/25/2057	364,143.08	362,856.68
	CITIBANK NA FRN 8/6/2026	615,000.00	617,095.03
	COLUMBIA PIPELINE GROUP	1,495,000.00	1,491,063.99
	COMM 2015-CR22 A5 3.309 3/10/2048	1,000,000.00	993,901.40
	COMM 2015-CR27 A4 3.612 10/10/2048	750,000.00	742,095.23
	COMM 2015-PC1 A5 3.902 7/10/2050	1,308,594.93	1,304,192.29
	CORESTATES CAPITAL II FRN 1/15/2027	750,000.00	738,788.31
	CPS 2020-C E 4.22 5/17/2027	646,973.18	646,356.61
	CROWN CASTLE INTL CORP	1,000,000.00	994,821.80
	CSMC 2020-NET A 2.2569 8/15/2037	362,896.54	353,676.10
	DB MASTER FINANCE LLC	1,397,562.50	1,377,437.88
	DB MASTER FINANCE LLC	213,400.00	201,977.66
	DBGS 2018-BIOD A FRN 5/15/2035	359,410.86	357,613.81
	DOMINOS PIZZA	1,298,500.00	1,293,347.55
	DOMINOS PIZZA	871,700.00	866,495.34
	DREYFUS GOV CASH	44,854.26	44,854.26
	DTAOT 2021-4A C 1.5 9/15/2027	426,339.91	423,812.18
	DTAOT 2023-2A A 5.88 4/15/2027	32,592.96	32,620.49
	EART 2020-2A E 7.19 9/15/2027	400,809.79	401,869.17
	EART 2021-1A E 2.21 2/15/2028	1,425,000.00	1,396,449.56
	EART 2021-3A D 1.55 6/15/2027	1,019,923.90	995,203.70
	EART 2022-4A C 4.92 12/15/2028	506,729.93	506,849.06
	EHGVT 2021-A A 1.36 8/27/2035	133,507.56	124,994.31
	ELEMENT FLEET MANAGEMENT COR	500,000.00	497,496.70
	ESA 2021-ESH B FRN 7/15/2038	880,790.81	881,341.30
	FCAT 2023-1 A2 5.38 12/15/2026	77,710.61	77,739.36
	FCRT 2023-2 A2 5.99 5/15/2028	429,910.29	432,583.21
	FLORIDA GAS TRANSMISSION 4.35 7/15/2025	500,000.00	497,935.92
	FREMF 2015-K45 B FRN 4/25/2048	590,000.00	587,991.64
	FREMF 2015-K46 B FRN 4/25/2048	710,000.00	706,450.64
	GALC 2022-1 C 5.98 7/15/2030	675,000.00	686,228.96
	GALXY 2018-26A AR FRN 11/22/2031	634,809.18	635,822.97
	GCAR 2020-3A E 4.31 7/15/2027	588,697.76	588,502.08
	GCAR 2020-4A E 3.51 10/15/2027	1,615,000.00	1,605,910.13
	GCAR 2021-1A D 1.68 1/15/2027	168,649.75	167,295.41
	GCAR 2021-3A D 1.48 7/15/2027	1,015,000.00	993,506.66
	GCAR 2022-3A D 6.42 6/15/2028	495,000.00	501,603.35
	GENERAL MOTORS FINL CO	1,000,000.00	998,089.99

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	GSAR 2024-3A A2 5.59 10/15/2029	786,450.09	795,600.83
	GSMB 2019-SL1 A2 FRN 1/25/2059	97,109.88	96,739.23
	GSMS 2015-GC28 B 3.98 2/10/2048	575,000.00	569,735.82
	GSMS 2020-UPTN C 3.245 2/10/2037	740,000.00	738,036.56
	GULFSTREAM NATURAL GAS	311,000.00	313,858.56
	HENDR 2010-1A A 5.56 7/15/2059	470,608.35	471,500.67
	HF SINCLAIR CORP 6.375 4/15/2027	250,000.00	253,650.44
	HGVT 2020-AA A 2.74 2/25/2039	847,711.03	819,898.22
	HGVT 2020-AA B 4.22 2/25/2039	224,559.24	220,847.86
	HGVT 2022-1D B 4.1 6/20/2034	563,724.06	552,378.21
	HONK 2019-2A A2 3.981 10/20/2049	579,420.97	565,502.12
	HPEFS 2022-1A C 1.96 5/21/2029	210,462.31	209,895.30
	HPEFS 2022-2A D 4.94 3/20/2030	1,250,000.00	1,249,928.00
	HPEFS 2022-3A C 6.13 8/20/2029	900,000.00	905,846.40
	HYUNDAI CAPITAL AMERICA 5.25 1/8/2027	500,000.00	502,871.30
	INGIM 2013-2A A1R FRN 4/25/2031	386,066.14	386,693.50
	JPMCC 2018-WPT BFX 4.5487 7/5/2033	1,000,000.00	850,579.30
	L3HARRIS TECH INC 5.4 1/15/2027	250,000.00	253,056.41
	LNSTR 2016-4 A2 2.579 3/10/2049	257,989.21	255,619.97
	MATTEL INC	750,000.00	734,589.29
	MCMLT 2015-1 M3 FRN 6/25/2056	618,904.33	612,013.88
	MCMLT 2016-1 M2 FRN 4/25/2057	649,786.49	645,488.35
	MCMLT 2017-1 M2 FRN 11/25/2058	496,667.27	488,089.93
	MCMLT 2017-2 M1 FRN 7/25/2059	648,623.97	640,687.08
	MCMLT 2017-3 A1 FRN 1/25/2061	46,099.83	45,867.63
	MCMLT 2018-2 A1 FRN 5/25/2058	83,292.95	82,812.97
	MDPK 2016-24A AR2 FRN 10/20/2029	409,751.61	410,165.87
	MDPK 2018-28A X FRN 1/15/2038	594,000.00	594,039.20
	MERCEDES-BENZ FIN NA FRN 7/31/2026	1,000,000.00	1,002,791.38
	MONTANA-DAKOTA UTILS CO DISC 0% CP 01/02/2025	500,000.00	499,875.76
	MSBAM 2015-C21 A3 3.077 3/15/2048	4,750.94	4,741.58
	MSBAM 2016-C29 A4 3.325 5/15/2049	1,090,000.00	1,067,549.27
	MSC 2015-MS1 AS FRN 5/15/2048	525,000.00	517,990.94
	MSC 2015-UBS8 A4 3.809 12/15/2048	1,100,000.00	1,084,400.02
	MST 2019-1A A1A FRN 4/25/2058	481,631.71	472,663.92
	MTLRF 2024-1A A2 4.99 8/18/2031	825,000.00	827,268.75
	NBLY 2023-1A A2 7.308 1/30/2053	982,500.00	997,388.41
	NEW JERSEY NATURAL GAS CO 0% CP 01/02/2025	4,200,000.00	4,198,993.68
	OCP 2014-6A A1R2 FRN 10/17/2030	519,019.17	519,214.32
	ODART 2019-1A A 3.63 9/14/2027	476,182.15	473,565.20
	ODART 2021-1A A 0.87 7/14/2028	407,837.79	401,842.90
	ODART 2022-1A A1 4.65 3/14/2029	1,184,233.69	1,183,751.11
	ONE GAS INC 0% CP 01/13/2025	3,000,000.00	2,995,050.00
	OZLM 2017-21A A1R FRN 1/20/2031	571,706.40	572,148.90
	PACIFIC LIFE GF II FRN 6/4/2026	1,000,000.00	1,002,974.08
	PENSKE TRUCK LEASING/PTL 4 7/15/2025	318,000.00	316,227.15
	PENSKE TRUCK LEASING/PTL 5.75 5/24/2026	1,000,000.00	1,010,160.01
	PNC CAPITAL TRUST C FRN 6/1/2028	735,000.00	723,269.55
	PUBLIC STORAGE OP CO FRN 4/16/2027	1,000,000.00	1,005,006.74
	RCMT 2018-4 A 3.39 2/27/2051	49,988.33	49,785.83
	REG14 2018-3A AR FRN 10/25/2031	707,925.85	708,228.84
	RMRK 2018-1A A1 FRN 4/20/2031	302,209.85	302,660.75
	SBA TOWER TRUST 1.884 1/15/2026	1,000,000.00	968,933.00
	SBA TOWER TRUST 2.836 1/15/2025	1,000,000.00	998,975.00
	SCFET 2024-1A A2 5.88 11/20/2029	615,000.00	620,077.19
	SOUTH JERSEY GAS CO DISC COML 0% CP 01/02/2025	2,000,000.00	1,999,500.00
	SRFC 2021-1A A 0.99 11/20/2037	788,843.17	764,229.92
	SRFC 2023-2A C 7.3 4/20/2040	279,742.99	285,175.60
	STWD 2019-FL1 B FRN 7/15/2038	1,000,000.00	995,226.60
	SYNOVUS FINANCIAL CORP	500,000.00	499,665.34
	TFLAT 2017-1A AR FRN 11/18/2030	220,099.42	220,312.92
	TORONTO-DOMINION BANK FRN 10/10/2025	1,100,000.00	1,101,164.80

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	TPHT 2021-HE1 A1 FRN 2/25/2063	929,494.86	905,962.38
	TPMT 2015-2 1B1 FRN 11/25/2060	450,000.00	442,827.50
	TPMT 2015-2 1M2 FRN 11/25/2060	34,064.80	33,949.73
	TPMT 2015-6 M1 FRN 4/25/2055	220,669.02	219,441.79
	TPMT 2016-1 M2 FRN 2/25/2055	857,976.49	840,431.99
	TPMT 2016-3 M1 FRN 4/25/2056	427,975.63	426,178.82
	TPMT 2016-3 M2 FRN 4/25/2056	1,165,000.00	1,151,863.34
	TPMT 2017-1 A2 FRN 10/25/2056	626,960.86	620,707.05
	TPMT 2017-2 M1 FRN 4/25/2057	300,000.00	293,727.93
	TPMT 2019-HY1 A1 FRN 10/25/2048	573,491.10	579,748.12
	UNITED AIR 2013-1 A PTT 4.3 8/15/2025	1,510,170.21	1,501,848.72
	UNITEDHEALTH GROUP INC	765,000.00	767,493.43
	VISTRA OPERATIONS CO LLC 5.05 12/30/2026	500,000.00	500,652.68
	VISTRA OPERATIONS CO LLC 5.125 5/13/2025	500,000.00	499,442.93
	WESTERN MIDSTREAM OPERAT 3.1 2/1/2025	1,000,000.00	997,435.60
	WESTERN UNION CO	1,000,000.00	999,500.79
	WESTR 2022-1A A 1.788 8/20/2036	333,716.01	327,107.03
	WFCM 2015-C28 AS FRN 5/15/2048	685,000.00	679,592.68
	WFCM 2015-C29 A4 3.637 6/15/2048	400,000.00	397,489.56
	WLAKE 2021-2A E 2.38 3/15/2027	910,000.00	895,484.95
	WLAKE 2021-2A F 3.66 12/15/2027	785,000.00	773,699.85
	WLAKE 2022-3A D 6.68 4/17/2028	820,000.00	835,908.33
	<b>TOTAL TSN ULTRA SHRT INCME ETF</b>	<b>101,205,489.76</b>	<b>100,583,910.38</b>