

TS Ultra Short Income ETF

Effective Date : 10/01/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN ULTRA SHRT INCME ETF			
	ACAR 2020-2 C 3.88 4/13/2026	170,849.54	170,529.20
	ACAR 2020-4 D 1.77 12/14/2026	1,000,000.00	979,411.70
	ACR 2021-FL4 B FRN 12/18/2037	1,000,000.00	964,901.50
	AFGE 2023-1 A1 5.462 2/15/2024	194,179.52	194,114.02
	AMCAR 2023-2 A2 6.19 4/19/2027	500,000.00	500,103.90
	AMMC 2013-12A AR2 FRN 11/10/2030	783,653.93	782,027.06
	ANR PIPELINE CO	667,000.00	665,071.34
	ANTF 2022-1A A1LN FRN 1/20/2031	448,211.46	448,523.86
	AUTONATION INC	500,000.00	482,911.22
	BFLD 2019-DPLO A FRN 10/15/2034	1,000,000.00	994,302.70
	BFLD 2020-OBKR A FRN 11/15/2028	500,000.00	499,104.40
	BHMS 2018-ATLS A FRN 7/15/2035	1,000,000.00	987,219.30
	BNP PARIBAS 3.8 1/10/2024	1,000,000.00	993,494.11
	BPR 2021-KEN A FRN 2/15/2029	95,000.00	93,921.17
	BX 2019-XL A FRN 10/15/2036	832,614.90	830,242.86
	CCG 2021-1 A2 0.3 6/14/2027	840,360.09	825,172.01
	CGCMT 2019-SMRT C 4.682 1/10/2036	1,000,000.00	998,312.20
	CHARTER COMM OPT LLC/CAP	500,000.00	488,774.67
	CIM 2018-R3 A1 FRN 12/25/2057	590,687.22	576,808.13
	CNART 2021-2A B 1.3 1/15/2026	161,288.26	160,644.30
	CORESTATES CAPITAL II FRN 1/15/2027	750,000.00	710,024.47
	CPS 2021-D C 1.59 12/15/2027	1,000,000.00	968,629.30
	CSMC 2019-ICE4 A FRN 5/15/2036	169,578.11	169,394.64
	CSMC 2019-ICE4 B FRN 5/15/2036	133,667.45	133,072.43
	DEFT 2022-1 B 2.72 8/23/2027	500,000.00	483,771.30
	DREYFUS GOV CASH	19,223.57	19,223.57
	DTAOT 2020-2A E 7.17 6/15/2027	500,000.00	502,504.95
	DTAOT 2023-2A A 5.88 4/15/2027	365,436.16	364,860.56
	EART 2020-2A E 7.19 9/15/2027	500,000.00	502,261.80
	EART 2021-2A C 0.98 6/15/2026	598,715.72	588,854.57
	FCAT 2023-1 A2 5.38 12/15/2026	839,063.35	834,916.87
	FCRT 2021-2 A3 0.81 5/15/2026	277,222.44	274,950.30
	FIAOT 2020-1A D 3.15 4/15/2026	434,678.51	430,398.58
	FIDELITY NATL INFO SVCS INC 0% CP 10/02/2023	1,900,000.00	1,899,145.00
	GCAR 2020-2A C 4.57 4/15/2026	858,050.94	851,505.64
	GCAR 2020-3A E 4.31 7/15/2027	750,000.00	728,732.03
	GCAR 2020-4A C 1.14 11/17/2025	224,054.44	222,401.59
	GOCAP 2017-34A AR FRN 3/14/2031	926,264.65	923,736.87
	GRAPHIC PACKAGING INTL	500,000.00	484,470.00
	GSMBS 2019-SL1 A2 FRN 1/25/2059	752,296.48	734,347.51
	GSMS 2018-HART A FRN 10/15/2031	692,653.25	652,524.98
	GWT 2019-WOLF B FRN 12/15/2036	1,076,000.00	1,065,097.65
	HERTZ 2021-1A A 1.21 12/26/2025	500,000.00	474,526.00
	HONK 2018-1A A2 4.739 4/20/2048	947,500.00	911,584.07
	HUMANA INC 0% CP 10/02/2023	2,000,000.00	1,999,060.00
	HYUNDAI CAPITAL AMERICA 0.8 1/8/2024	560,000.00	552,149.73
	INGIM 2013-2A A1R FRN 4/25/2031	953,876.09	948,548.69
	JACKSON NATL LIFE GLOBAL 2.65 6/21/2024	225,000.00	219,050.93
	JERSEY CENTRAL PWR & LT	483,000.00	478,542.37
	JFIN 2017-1A A1R FRN 4/24/2029	495,583.11	493,944.22
	JOHN HANCOCK LIFE INS CO 7.375 2/15/2024	1,000,000.00	1,003,019.49
	JPMCC 2018-WPT BFX 4.5487 7/5/2033	1,000,000.00	840,000.00
	L3HARRIS TECH INC 5.4 1/15/2027	250,000.00	247,853.23
	LCM 13A AR3 FRN 7/19/2027	467,124.03	465,939.87
	MCMLT 2017-3 A1 FRN 1/25/2061	272,348.61	264,153.73
	MCMLT 2018-2 A1 FRN 5/25/2058	299,920.11	293,026.48
	METROPOLITAN LIFE INS CO 7.875 2/15/2024	500,000.00	502,517.42
	MIDWEST CONNECTOR CAPIT 3.9 4/1/2024	1,000,000.00	984,085.59
	MST 2019-1A A1A FRN 4/25/2058	708,571.99	675,214.76
	MVWOT 2017-1A A 2.42 12/20/2034	316,876.98	309,346.62
	NXP BV/NXP FUNDING LLC	654,000.00	650,750.03

TS Ultra Short Income ETF

Effective Date : 10/01/2023

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	PART 2019-1A D 3.01 8/15/2025	858,040.62	854,314.41
	PART 2020-1A D 1.62 11/16/2026	1,000,000.00	979,611.50
	PENSKE TRUCK LEASING/PTL 5.75 5/24/2026	1,000,000.00	985,384.75
	PROTECTIVE LIFE GLOBAL 0.473 1/12/2024	1,000,000.00	985,145.64
	RCMT 2018-4 A 3.39 2/27/2051	457,987.57	436,028.99
	RETAIL OPPORTUNITY IN 5 12/15/2023	1,000,000.00	997,392.51
	SBA TOWER TRUST 2.836 1/15/2025	1,000,000.00	957,200.70
	SCFET 2020-1A A3 1.19 10/20/2027	116,560.48	115,795.21
	SHACK 2015-8A A1R FRN 10/20/2027	416,798.60	416,614.38
	SRFC 2018-3A B 3.87 9/20/2035	566,816.69	561,429.89
	SRFC 2019-1A D 4.75 1/20/2036	505,496.08	488,193.20
	STWD 2019-FL1 B FRN 7/15/2038	1,000,000.00	957,784.50
	SYNOVUS FINANCIAL CORP	500,000.00	482,819.20
	TFLAT 2017-1A AR FRN 11/18/2030	862,645.04	860,157.17
	TIMKEN CO	1,000,000.00	979,325.48
	TPMT 2015-2 1M2 FRN 11/25/2060	468,753.49	459,377.95
	TPMT 2015-6 M1 FRN 4/25/2055	843,632.81	822,452.06
	TPMT 2017-1 A1 FRN 10/25/2056	257,188.57	254,323.00
	TPMT 2019-HY1 A1 FRN 10/25/2048	828,218.19	829,431.94
	WFRBS 2014-C20 A4 3.723 5/15/2047	473,086.07	467,964.49
	TOTAL TSN ULTRA SHRT INCME ETF	53,339,775.12	52,384,474.46