

TS Ultra Short Income ETF

Effective Date : 01/02/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN ULTRA SHRT INCME ETF			
	ACAR 2020-4 D 1.77 12/14/2026	1,000,000.00	991,278.40
	ACR 2021-FL4 B FRN 12/18/2037	1,000,000.00	993,200.60
	AMCAR 2020-2 D 2.13 3/18/2026	1,000,000.00	965,057.40
	AMCAR 2023-2 A2 6.19 4/19/2027	500,000.00	502,096.10
	AMMC 2013-12A AR2 FRN 11/10/2030	609,337.73	608,716.81
	ANR PIPELINE CO	667,000.00	667,753.05
	ANTF 2022-1A A1LN FRN 1/20/2031	424,781.71	425,696.69
	AUTONATION INC	500,000.00	488,802.04
	BFLD 2019-DPLO A FRN 10/15/2034	1,000,000.00	996,210.80
	BHMS 2018-ATLS A FRN 7/15/2035	1,000,000.00	992,315.60
	BNP PARIBAS 3.8 1/10/2024	1,000,000.00	999,625.82
	BPR 2021-KEN A FRN 2/15/2029	115,000.00	114,773.57
	BSP 2018-15A A1 FRN 7/18/2031	485,171.10	485,174.50
	BX 2019-XL A FRN 10/15/2036	450,561.40	449,423.10
	CCG 2021-1 A2 0.3 6/14/2027	521,099.41	515,120.21
	CGCMT 2019-SMRT C 4.682 1/10/2036	1,000,000.00	1,000,000.00
	CGDB 2019-MOB A FRN 11/15/2036	1,000,000.00	981,808.10
	CGMS 2017-4A A1 FRN 1/15/2030	651,601.77	651,630.44
	CHARTER COMM OPT LLC/CAP	500,000.00	494,738.60
	CIM 2018-R3 A1 FRN 12/25/2057	510,595.57	503,394.79
	COCA-COLA EUROPACIFIC 0.8 5/3/2024	700,000.00	686,840.34
	COMM 2014-LC17 A5 3.917 10/10/2047	750,000.00	737,434.73
	CORESTATES CAPITAL II FRN 1/15/2027	750,000.00	712,727.62
	CPS 2021-D C 1.59 12/15/2027	1,000,000.00	980,760.90
	CSMC 2019-ICE4 A FRN 5/15/2036	169,578.11	169,581.23
	CSMC 2019-ICE4 B FRN 5/15/2036	133,667.45	133,330.78
	DEFT 2022-1 B 2.72 8/23/2027	500,000.00	490,073.00
	DTAOT 2020-2A E 7.17 6/15/2027	500,000.00	502,468.55
	DTAOT 2021-4A C 1.5 9/15/2027	1,265,000.00	1,217,478.76
	DTAOT 2023-2A A 5.88 4/15/2027	288,151.60	288,266.51
	EART 2020-2A E 7.19 9/15/2027	500,000.00	503,696.95
	EART 2021-2A C 0.98 6/15/2026	385,754.22	380,801.14
	EART 2022-4A C 4.92 12/15/2028	650,000.00	641,774.77
	EHGVT 2021-A A 1.36 8/27/2035	194,992.15	178,866.51
	FCAT 2023-1 A2 5.38 12/15/2026	667,790.18	666,018.20
	FCRT 2021-2 A3 0.81 5/15/2026	62,199.19	62,087.54
	FIAOT 2020-1A D 3.15 4/15/2026	304,195.21	303,102.48
	GCAR 2020-2A C 4.57 4/15/2026	589,061.41	586,094.90
	GCAR 2020-3A E 4.31 7/15/2027	750,000.00	737,816.93
	GCAR 2020-4A C 1.14 11/17/2025	41,753.32	41,681.50
	GCAR 2021-1A D 1.68 1/15/2027	500,000.00	485,861.30
	GOCAP 2017-34A AR FRN 3/14/2031	785,310.61	784,975.28
	GOLDMAN SACHS GROUP INC 0.7 6/17/2024	1,000,000.00	973,996.21
	GRAPHIC PACKAGING INTL	500,000.00	493,328.93
	GSMBS 2019-SL1 A2 FRN 1/25/2059	603,209.50	592,946.92
	GSMS 2018-HART A FRN 10/15/2031	692,653.25	630,819.40
	GWT 2019-WOLF B FRN 12/15/2036	1,076,000.00	1,069,222.60
	HERTZ 2021-1A A 1.21 12/26/2025	500,000.00	482,787.35
	HGVT 2020-AA A 2.74 2/25/2039	599,772.33	567,601.74
	HGVT 2020-AA B 4.22 2/25/2039	315,669.64	305,062.60
	HONK 2018-1A A2 4.739 4/20/2048	945,000.00	922,782.11
	HYUNDAI CAPITAL AMERICA 0.8 1/8/2024	560,000.00	559,675.47
	IMPERIAL BRANDS FIN PLC 3.125 7/26/2024	1,000,000.00	982,543.97
	INGIM 2013-2A A1R FRN 4/25/2031	879,804.25	879,536.26
	JACKSON NATL LIFE GLOBAL 2.65 6/21/2024	225,000.00	220,968.03
	JERSEY CENTRAL PWR & LT	483,000.00	481,253.40
	JFIN 2017-1A A1R FRN 4/24/2029	350,562.89	350,299.62
	JOHN HANCOCK LIFE INS C0 7.375 2/15/2024	1,000,000.00	1,001,223.86
	JPMCC 2018-WPT BFX 4.5487 7/5/2033	1,000,000.00	818,184.50
	L3HARRIS TECH INC 5.4 1/15/2027	250,000.00	254,862.16
	LCM 13A AR3 FRN 7/19/2027	213,736.73	213,713.01

TS Ultra Short Income ETF

Effective Date : 01/02/2024

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
	MCMLT 2017-3 A1 FRN 1/25/2061	211,012.52	206,706.03
	MCMLT 2018-2 A1 FRN 5/25/2058	259,404.46	255,083.61
	METROPOLITAN LIFE INS CO 7.875 2/15/2024	500,000.00	500,564.90
	MIDWEST CONNECTOR CAPIT 3.9 4/1/2024	1,000,000.00	993,492.38
	MST 2019-1A A1A FRN 4/25/2058	646,927.36	626,770.21
	NXP BV/NXP FUNDING LLC	654,000.00	652,774.18
	ODART 2019-1A A 3.63 9/14/2027	1,200,000.00	1,175,143.20
	ODART 2021-1A A 0.87 7/14/2028	1,213,125.19	1,164,665.33
	ODART 2022-1A A1 4.65 3/14/2029	695,000.00	687,184.31
	PART 2019-1A D 3.01 8/15/2025	675,021.41	672,577.43
	PART 2020-1A D 1.62 11/16/2026	927,091.18	915,829.15
	PENSKE TRUCK LEASING/PTL 5.75 5/24/2026	1,000,000.00	1,006,016.66
	PEOPLES GAS LT & COKE CO 0% CP 01/04/2024	2,000,000.00	1,999,400.00
	PROTECTIVE LIFE GLOBAL 0.473 1/12/2024	1,000,000.00	998,839.90
	RCMT 2018-4 A 3.39 2/27/2051	428,244.98	413,475.28
	RMRK 2018-1A A1 FRN 4/20/2031	468,789.51	467,939.55
	SBA TOWER TRUST 2.836 1/15/2025	1,000,000.00	965,614.30
	SRFC 2019-1A D 4.75 1/20/2036	451,368.27	444,880.98
	SRFC 2021-1A A 0.99 11/20/2037	1,276,325.78	1,202,721.48
	STWD 2019-FL1 B FRN 7/15/2038	1,000,000.00	968,843.30
	SYNOVUS FINANCIAL CORP	500,000.00	491,244.48
	TFLAT 2017-1A AR FRN 11/18/2030	761,601.69	760,875.12
	TIMKEN CO	1,000,000.00	985,851.72
	TPMT 2015-2 1M2 FRN 11/25/2060	685,149.76	675,242.15
	TPMT 2015-6 M1 FRN 4/25/2055	716,023.89	702,833.66
	TPMT 2017-1 A1 FRN 10/25/2056	126,288.45	125,466.35
	TPMT 2019-HY1 A1 FRN 10/25/2048	779,400.45	785,559.66
	VULCAN MATLS CO 0% CP 01/03/2024	2,000,000.00	1,999,700.00
	WFRBS 2014-C20 A4 3.723 5/15/2047	214,687.22	213,590.64
TOTAL TSN ULTRA SHRT INCME ETF		61,006,472.84	59,978,250.64