

TS Securitized Income ETF

Effective Date : 06/30/2026

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN SECURITIZED INCM ETF			
	321 HENDERSON RECEIVABLES LLC	187,214.29	171,455.53
	AB ISSUER LLC	580,396.29	554,215.02
	ARBOR MULTIFAMILY MORTGAGE SEC	1,343,000.00	1,086,136.21
	BALLYROCK LTD	1,280,000.00	1,282,173.44
	BANC OF AMERICA COMMERCIAL MOR	1,000,000.00	955,287.30
	BANC OF AMERICA COMMERCIAL MOR	1,600,000.00	1,574,608.80
	BANK5	1,665,000.00	1,637,459.24
	BENCHMARK MORTGAGE TRUST	1,740,000.00	1,627,155.43
	BENCHMARK MORTGAGE TRUST	21,684,970.46	504,262.30
	BENCHMARK MORTGAGE TRUST	28,532,876.40	2,003,278.99
	BRAVO RESIDENTIAL FUNDING TRUS	844,265.21	833,261.82
	BRAVO RESIDENTIAL FUNDING TRUS	905,925.45	891,212.59
	BRIDGECREST LENDING AUTO SECUR	1,390,000.00	1,379,490.63
	BRIDGECREST LENDING AUTO SECUR	1,365,000.00	1,356,331.98
	BRIDGECREST LENDING AUTO SECUR	2,471,000.00	2,609,195.62
	BRIDGECREST LENDING AUTO SECUR	1,850,000.00	1,860,892.80
	BX TRUST	2,016,000.00	2,014,740.00
	BX TRUST	1,750,000.00	1,757,104.48
	BX TRUST 2019-OC11	1,619,120.00	1,469,713.60
	BXHPP TRUST	2,265,000.00	2,151,727.35
	BXHPP TRUST	1,000,000.00	922,490.00
	CAJUN GLOBAL LLC	2,240,000.00	2,210,661.15
	CD COMMERCIAL MORTGAGE TRUST	2,544,000.00	2,214,247.48
	CD COMMERCIAL MORTGAGE TRUST	1,198,000.00	969,120.30
	CFCRE COMMERCIAL MORTGAGE TRUS	1,000,000.00	971,793.80
	CIFC FUNDING LTD	1,800,000.00	1,782,027.00
	CIM TRUST	971,669.55	927,925.28
	CITIGROUP COMMERCIAL MORTGAGE	1,300,000.00	1,249,413.49
	CITIGROUP COMMERCIAL MORTGAGE	2,200,000.00	2,171,592.06
	CITIGROUP COMMERCIAL MORTGAGE	49,629,936.46	530,290.91
	CITIGROUP COMMERCIAL MORTGAGE	527,310.00	226,796.03
	CITIGROUP COMMERCIAL MORTGAGE	2,000,000.00	1,823,589.20
	CITIGROUP COMMERCIAL MORTGAGE	219,000.00	140,005.52
	CITIGROUP MORTGAGE LOAN TRUST	1,738,453.25	1,427,908.13
	CRB COMMERCIAL MORTGAGE TRUST	30,386,984.82	1,257,373.93
	CREDIT SUISSE MORTGAGE TRUST	910,007.61	881,144.44
	CREDIT SUISSE MORTGAGE TRUST	360,000.00	54,766.80
	CREDIT SUISSE MORTGAGE TRUST	2,300,000.00	2,200,300.29
	CREDIT SUISSE MORTGAGE TRUST	1,745,000.00	1,529,861.04
	CREDIT SUISSE MORTGAGE TRUST	2,000,000.00	1,989,823.40
	CSAIL COMMERCIAL MORTGAGE TRUS	153,524.42	150,450.86
	CSAIL COMMERCIAL MORTGAGE TRUS	1,500,000.00	1,448,644.65
	DB MASTER FINANCE LLC	850,905.00	756,547.97
	DIGITAL BRIGE ISSUER LLC	1,045,000.00	1,039,770.61
	DREYFUS GOVERNMENT CASH MANAGE	15,323,745.55	15,323,745.55
	DRIVEN BRANDS FUNDING LLC	931,592.16	869,603.18
	DRIVEN BRANDS FUNDING LLC	2,947,500.00	2,965,774.50
	ESTN TRUST	1,500,000.00	1,517,151.75
	ESTN TRUST	1,500,000.00	1,524,813.60
	ESTN TRUST	1,500,000.00	1,533,723.60
	FHLMC MULTIFAMILY STRUCTURED P	4,728.28	0.14
	FHLMC MULTIFAMILY STRUCTURED P	28,758,743.17	243,106.28
	FIRST MARYLAND CAP I	300,000.00	297,775.44
	FLATIRON CLO LTD	1,845,000.00	1,835,029.62
	FOCUS BRANDS FUNDING LLC	2,502,500.00	2,494,765.52
	FOCUS BRANDS FUNDING LLC	487,500.00	505,951.44
	FOCUS BRANDS FUNDING LLC	2,580,000.00	2,583,252.61
	FREDDIE MAC	4,787,826.59	4,187,491.26
	FRESB MULTIFAMILY MORTGAGE PAS	6,918,713.43	189,375.56
	GLS AUTO RECEIVABLES TRUST	1,545,000.00	1,533,520.50
	GLS AUTO RECEIVABLES TRUST	1,390,000.00	1,445,172.44

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	GOVERNMENT NATIONAL MORTGAGE A	6,800,778.78	265,029.75
	GS MORTGAGE SECURITIES TRUST	45,000.00	44,494.04
	GS MORTGAGE SECURITIES TRUST	975,000.00	841,101.69
	GS MORTGAGE SECURITIES TRUST	1,914,000.00	1,839,676.32
	GS MORTGAGE SECURITIES TRUST	24,404,732.95	141,164.30
	GS MORTGAGE SECURITIES TRUST	41,692,225.34	210,141.32
	GS MORTGAGE SECURITIES TRUST	155,087.00	138,757.22
	GS MORTGAGE-BACKED SECURITIES	350,000.00	333,776.14
	GS MORTGAGE-BACKED SECURITIES	1,328,671.81	1,156,969.41
	GS MORTGAGE-BACKED SECURITIES	1,353,162.71	1,199,145.32
	HONO MORTGAGE TRUST	350,000.00	344,355.62
	J.G. WENTWORTH XLII LLC	753,365.74	679,837.47
	J.G. WENTWORTH XXXIX LLC	146,487.52	128,944.07
	J.G. WENTWORTH XXXIX LLC	491,443.03	441,526.67
	JACK IN THE BOX FUNDING LLC	91,692.03	89,444.46
	JACK IN THE BOX FUNDING LLC	915,000.00	781,142.45
	JIMMY JOHN'S FUNDING LLC	1,267,970.14	1,263,702.28
	JP MORGAN MORTGAGE TRUST	958,669.37	905,970.74
	JP MORGAN MORTGAGE TRUST	1,245,292.11	1,107,456.95
	JP MORGAN MORTGAGE TRUST	2,553,050.57	2,299,551.03
	JP MORGAN MORTGAGE TRUST	1,083,646.58	967,991.58
	JPMBB COMMERCIAL MORTGAGE SECU	1,000,000.00	975,000.00
	JW COMMERCIAL MORTGAGE TRUST	2,080,000.00	2,086,879.39
	KNDR TRUST 2021-KIND	1,051,366.05	1,047,300.31
	KSL COMMERCIAL MORTGAGE TRUST	2,210,000.00	2,215,525.00
	LSTAR COMMERCIAL MORTGAGE TRUS	206,587.40	192,179.91
	MILL CITY MORTGAGE TRUST	1,494,480.00	1,348,835.00
	MILL CITY MORTGAGE TRUST	293,747.43	250,590.88
	MILL CITY MORTGAGE TRUST	287,245.00	256,299.49
	MILL CITY MORTGAGE TRUST	1,210,000.00	1,092,467.62
	MORGAN STANLEY CAPITAL I TRUST	1,570,000.00	1,213,958.54
	MORGAN STANLEY CAPITAL I TRUST	1,000,000.00	858,785.50
	MORGAN STANLEY CAPITAL I TRUST	236,820.00	2,368.20
	MORGAN STANLEY CAPITAL I TRUST	2,683.67	0.09
	MORGAN STANLEY CAPITAL I TRUST	445,104.00	45,574.20
	MOUNTAIN VIEW CLO	2,000,000.00	2,003,506.00
	NEIGHBORLY ISSUER LLC	1,914,250.00	1,834,945.30
	NEIGHBORLY ISSUER LLC	656,845.00	622,818.52
	ONslow BAY FINANCIAL LLC	1,202,365.08	1,030,069.65
	OXFORD FINANCE CREDIT FUND III	563,744.69	560,986.63
	OXFORD FINANCE CREDIT FUND III	3,100,000.00	3,078,904.50
	OXFORD FINANCE FUNDING TRUST	1,740,000.00	1,731,768.93
	PALMER SQUARE LOAN FUNDING LTD	1,320,000.00	1,300,002.00
	PALMER SQUARE LOAN FUNDING LTD	1,000,000.00	974,845.00
	PLANET FITNESS MASTER ISSUER L	2,918,025.00	2,959,078.69
	REGATTA VII FUNDING LTD	1,725,000.00	1,676,874.23
	SEQUOIA MORTGAGE TRUST	1,744,419.08	1,434,988.79
	SEQUOIA MORTGAGE TRUST	1,268,555.47	1,167,616.38
	SEQUOIA MORTGAGE TRUST	1,872,563.94	1,848,279.03
	SERVICEMASTER BRANDS	1,069,274.28	1,023,551.04
	SERVICEMASTER BRANDS	567,431.44	505,541.69
	SERVICEMASTER BRANDS	738,262.34	636,736.43
	STRUCTURED ASSET SECURITIES CO	222,284.55	211,845.11
	TOWD POINT MORTGAGE TRUST	1,250,000.00	1,075,392.88
	TOWD POINT MORTGAGE TRUST	875,140.00	788,851.90
	TOWD POINT MORTGAGE TRUST	188,140.97	187,284.68
	TSC SPV FUNDING LLC	1,220,000.00	1,220,842.17
	UBS COMMERCIAL MORTGAGE TRUST	60,195,797.48	1,055,954.68
	UBS COMMERCIAL MORTGAGE TRUST	1,355,000.00	1,213,790.17
	UBS COMMERCIAL MORTGAGE TRUST	4,877,422.69	69,054.55
	US Dollar	-4,587,217.06	-4,587,217.06
	VITAL CARE ISSUER LLC	1,720,687.50	1,727,814.59

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	WELLS FARGO COMMERCIAL MORTGAG	1,000,000.00	986,706.80	
	WELLS FARGO COMMERCIAL MORTGAG	11,065,599.67	686,381.44	
	WELLS FARGO COMMERCIAL MORTGAG	1,096,046.75	1,094,852.17	
	WELLS FARGO MORTGAGE BACKED SE	2,222,921.47	1,888,272.20	
	WI TREAS. NT/BD	3,000,000.00	2,932,500.00	
	ZAXBY'S FUNDING LLC	1,104,900.00	1,053,477.29	
TOTAL TSN SECURITIZED INCM ETF		474,703,177.96	158,408,759.80	