TS Securitized Income ETF

Effective Date : 09/30/2026

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base	
TSN SECURITIZED INCM ETF				
	321 HENDERSON RECEIVABLES LLC	404,731.10	373,435.15	
	321 HENDERSON RECEIVABLES LLC	182,740.74	159,990.19	
	AB ISSUER LLC	578,856.29	549,035.00	
	ARBOR MULTIFAMILY MORTGAGE SEC	1,343,000.00	1,053,079.88	
	BANC OF AMERICA COMMERCIAL MOR	1,000,000.00	925,017.10	
	BANC OF AMERICA COMMERCIAL MOR	1,600,000.00	1,560,523.36	
	BANK	60,060,704.45	431,265.89	
	BANK	63,706,783.84	1,219,876.61	
	BANK	36,515,576.88	146,131.69	
	BANK5	1,665,000.00	1,590,947.13	
	BENCHMARK MORTGAGE TRUST	1,740,000.00	1,627,080.44	
	BENCHMARK MORTGAGE TRUST	2,285,000.00	2,250,235.10	
	BENCHMARK MORTGAGE TRUST	21,684,433.45	437,418.39	
	BENCHMARK MORTGAGE TRUST	28,417,832.28	1,883,047.98	
	BNY DREYFUS GOVERNMENT CASH MA	16,839,123.30	16,839,123.30	
	BRAVO RESIDENTIAL FUNDING TRUS	815,310.35	772,860.40	
	BRAVO RESIDENTIAL FUNDING TRUS	869,505.03	838,132.85	
	BRIDGECREST LENDING AUTO SECUR	1,390,000.00	1,362,854.97	
	BRIDGECREST LENDING AUTO SECUR	1,365,000.00	1,324,629.99	
	BRIDGECREST LENDING AUTO SECUR	2,471,000.00	2,599,596.52	
	BRIDGECREST LENDING AUTO SECUR	1,850,000.00	1,817,770.23	
	BRIDGECREST LENDING AUTO SECUR	1,125,000.00	1,109,163.83	
	BX TRUST	2,016,000.00	2,015,370.00	
	BX TRUST	1,750,000.00	1,760,876.78	
	BX TRUST 2019-OC11	1,619,120.00	1,463,017.40	
	BXHPP TRUST	2,265,000.00	2,129,100.00	
	BXHPP TRUST	1,000,000.00	870,000.00	
	CAJUN GLOBAL LLC	2,240,000.00	2,154,675.94	
	CD COMMERCIAL MORTGAGE TRUST	2,544,000.00	2,182,118.80	
	CD COMMERCIAL MORTGAGE TRUST	1,198,000.00	960,266.48	
	CFCRE COMMERCIAL MORTGAGE TRUS	605,000.00	590,794.72	
	CFCRE COMMERCIAL MORTGAGE TRUS	1,000,000.00	964,020.20	
	CIFC FUNDING LTD	1,800,000.00	1,789,745.40	
	CIM TRUST	955,152.63	871,304.27	
	CITIGROUP COMMERCIAL MORTGAGE	1,300,000.00	1,249,950.00	
	CITIGROUP COMMERCIAL MORTGAGE	792,098.25	783,385.17	
	CITIGROUP COMMERCIAL MORTGAGE	49,479,756.10	439,177.37	
	CITIGROUP COMMERCIAL MORTGAGE	475,426.00	190,170.40	
	CITIGROUP COMMERCIAL MORTGAGE	2,000,000.00	1,845,186.40	
	CITIGROUP COMMERCIAL MORTGAGE	219,000.00	142,370.41	
	CITIGROUP MORTGAGE LOAN TRUST	1,724,854.46	1,309,980.39	
	CKE RESTAURANTS HOLDINGS INC	2,214,875.00	2,143,751.82	
	CKE RESTAURANTS HOLDINGS INC	3,183,600.00	2,979,514.69	
	CRB COMMERCIAL MORTGAGE TRUST	20,235,609.71	776,055.87	
	CREDIT SUISSE MORTGAGE TRUST	887,249.79	847,233.49	
	CREDIT SUISSE MORTGAGE TRUST	360,000.00	25,200.00	
	CREDIT SUISSE MORTGAGE TRUST	2,300,000.00	2,201,013.52	
	CREDIT SUISSE MORTGAGE TRUST	1,745,000.00	1,530,402.17	
	CSAIL COMMERCIAL MORTGAGE TRUS	1,500,000.00	1,448,447.25	
	DB MASTER FINANCE LLC	848,677.50	729,392.74	
	DIGITAL BRIGE ISSUER LLC	1,045,000.00	1,013,701.10	
	DRIVEN BRANDS FUNDING LLC	929,092.16	867,679.08	
	DRIVEN BRANDS FUNDING LLC	2,940,000.00	2,893,842.00	
	ESTN TRUST	1,500,000.00	1,421,583.75	
	ESTN TRUST	1,500,000.00	1,427,348.85	
	ESTN TRUST	1,500,000.00	1,433,687.10	
	FF ASSET SECURITIZATION II LLC	895,000.00	878,599.75	
	FF ASSET SECURITIZATION II LLC	940,000.00	923,095.23	
	FHLMC MULTIFAMILY STRUCTURED P	28,675,632.95	195,610.83	
	FINANCE OF AMERICA STRUCTURED	2,760,000.00	2,572,404.18	
	FLATIRON CLO LTD	1,845,000.00	1,841,793.39	

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	FOCUS BRANDS FUNDING LLC	486,250.00	495,417.32	
	FOCUS BRANDS FUNDING LLC	2,580,000.00	2,495,106.65	
	FREDDIE MAC	750,000.00	702,367.48	
	FREDDIE MAC	4,690,163.24	3,836,498.23	
	FRESB MULTIFAMILY MORTGAGE PAS	6,764,885.91	175,521.73	
	GLS AUTO RECEIVABLES TRUST	1,545,000.00	1,482,148.78	
	GLS AUTO RECEIVABLES TRUST	1,390,000.00	1,412,964.19	
	GLS AUTO RECEIVABLES TRUST	1,000,000.00	971,227.50	
	GOLDENTREE LOAN MANAGEMENT US	2,000,000.00	2,012,034.00	
	GOVERNMENT NATIONAL MORTGAGE A	6,763,374.15	253,596.10	
	GS MORTGAGE SECURITIES TRUST	45,000.00	44,374.50	
	GS MORTGAGE SECURITIES TRUST	975,000.00	809,473.18	
	GS MORTGAGE SECURITIES TRUST	1,914,000.00	1,799,598.11	
	GS MORTGAGE SECURITIES TRUST	24,334,437.09	79,829.12	
	GS MORTGAGE SECURITIES TRUST	41,575,390.72	159,479.04	
	GS MORTGAGE SECURITIES TRUST	155,087.00	135,964.40	
	GS MORTGAGE-BACKED SECURITIES	350,000.00	327,190.01	
	GS MORTGAGE-BACKED SECURITIES	1,317,384.10	1,089,500.36	
	GS MORTGAGE-BACKED SECURITIES	1,304,401.95	1,115,795.73	
	HONO MORTGAGE TRUST	350,000.00	344,417.50	
	J.G. WENTWORTH XLII LLC	1,284,079.30	1,134,088.31	
	J.G. WENTWORTH XXXIX LLC	142,943.07	120,210.28	
	J.G. WENTWORTH XXXIX LLC	479,551.96	427,870.98	
	JACK IN THE BOX FUNDING LLC	90,800.30	89,938.41	
	JACK IN THE BOX FUNDING LLC	910,000.00	759,552.70	
	JP MORGAN MORTGAGE TRUST	928,744.03	839,074.82	
	JP MORGAN MORTGAGE TRUST	1,230,749.89	1,040,700.69	
	JP MORGAN MORTGAGE TRUST	2,496,390.81	2,145,030.79	
	JP MORGAN MORTGAGE TRUST	1,071,924.71	913,429.71	
	JPMBB COMMERCIAL MORTGAGE SECU	1,000,000.00	972,500.00	
	JW COMMERCIAL MORTGAGE TRUST	2,080,000.00	2,091,685.02	
	KSL COMMERCIAL MORTGAGE TRUST	2,210,000.00	2,196,612.70	
	LSTAR COMMERCIAL MORTGAGE TRUS	206,362.46	187,605.72	
	LSTAR COMMERCIAL MORTGAGE TRUS	1,460,000.00	1,409,462.25	
	MAN US CLO LTD	2,000,000.00	1,999,942.00	
	MASSAGE ENVY	2,436,882.60	2,425,137.31	
	MILL CITY MORTGAGE TRUST	1,494,480.00	1,267,909.66	
	MILL CITY MORTGAGE TRUST	293,747.43	232,852.35	
	MILL CITY MORTGAGE TRUST	287,245.00	242,663.51	
	MILL CITY MORTGAGE TRUST	1,210,000.00	1,039,301.31	
	MORGAN STANLEY CAPITAL I TRUST	1,570,000.00	1,183,145.88	
	MORGAN STANLEY CAPITAL I TRUST	1,000,000.00	836,811.40	
	MORGAN STANLEY CAPITAL I TRUST	236,820.00	2,363.46	
	MORGAN STANLEY CAPITAL I TRUST	445,104.00	45,609.81	
	MOUNTAIN VIEW CLO	2,000,000.00	2,004,286.00	
	NEIGHBORLY ISSUER LLC	1,909,212.50	1,827,383.27	
	NEIGHBORLY ISSUER LLC	655,130.00	614,472.04	
	ONSLOW BAY FINANCIAL LLC	1,191,523.45	971,849.78	
	ONSLOW BAY FINANCIAL LLC	2,509,214.82	2,475,604.89	
	OXFORD FINANCE CREDIT FUND III	487,722.45	483,578.56	
	OXFORD FINANCE CREDIT FUND III	3,100,000.00	3,032,943.90	
	OXFORD FINANCE FUNDING TRUST	1,740,000.00	1,702,574.34	
	PALMER SQUARE LOAN FUNDING LTD	1,000,000.00	1,000,287.00	
	PROSE	2,180,000.00	2,141,896.65	
	REGATTA VII FUNDING LTD	1,725,000.00	1,729,355.63	
	SEQUOIA MORTGAGE TRUST	1,719,714.72	1,307,452.67	
	SEQUOIA MORTGAGE TRUST	1,254,379.64	1,111,524.36	
	SEQUOIA MORTGAGE TRUST	1,791,820.35	1,735,995.47	
	SERVICEMASTER BRANDS	1,069,274.28	1,024,385.08	
	SERVICEMASTER BRANDS	567,431.44	495,725.19	
	SERVICEMASTER BRANDS	738,262.34	624,930.36	
	SPG MORTGAGE FUNDING CORP.	2,810,000.00	2,801,620.86	

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	STRUCTURED ASSET SECURITIES CO	218,221.66	199,855.34	
	TOWD POINT MORTGAGE TRUST	1,250,000.00	1,008,836.13	
	TOWD POINT MORTGAGE TRUST	875,140.00	748,858.87	
	TSC SPV FUNDING LLC	1,220,000.00	1,185,533.29	
	UBS COMMERCIAL MORTGAGE TRUST	59,880,357.46	905,965.86	
	UBS COMMERCIAL MORTGAGE TRUST	1,355,000.00	1,222,645.50	
	UBS COMMERCIAL MORTGAGE TRUST	1,296,000.00	1,058,190.48	
	UBS COMMERCIAL MORTGAGE TRUST	4,854,011.15	57,414.21	
	US Dollar	-7,277,067.87	-7,277,067.87	
	US TREASURY N/B	3,000,000.00	2,744,062.50	
	VITAL CARE ISSUER LLC	1,716,375.00	1,697,600.43	
	WELLS FARGO COMMERCIAL MORTGAG	11,000,957.93	627,606.85	
	WELLS FARGO MORTGAGE BACKED SE	2,205,610.36	1,775,191.89	
	ZAXBY'S FUNDING LLC	1,102,000.00	1,045,539.47	
TOTAL TSN SECURITIZED INCM ETF		**638,699,233.66**	**170,165,184.94**	