

TS Securitized Income ETF

Effective Date : 03/31/2026

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN SECURITIZED INCM ETF			
	321 HENDERSON RECEIVABLES LLC	191,794.70	175,293.62
	AB ISSUER LLC	581,936.29	553,939.98
	BALLYROCK LTD	1,280,000.00	1,282,059.52
	BANC OF AMERICA COMMERCIAL MOR	1,000,000.00	979,928.40
	BANKS	1,665,000.00	1,653,577.77
	BENCHMARK MORTGAGE TRUST	1,740,000.00	1,649,008.44
	BENCHMARK MORTGAGE TRUST	21,685,496.80	565,421.14
	BRAVO RESIDENTIAL FUNDING TRUS	931,038.09	915,802.21
	BRIDGECREST LENDING AUTO SECUR	1,390,000.00	1,388,999.48
	BRIDGECREST LENDING AUTO SECUR	960,000.00	949,104.96
	BRIDGECREST LENDING AUTO SECUR	966,000.00	1,037,304.03
	BX TRUST	2,016,000.00	2,015,370.00
	BX TRUST	2,395,712.09	2,400,210.52
	BX TRUST 2019-OC11	1,619,120.00	1,496,282.87
	BXHPP TRUST	2,265,000.00	2,146,087.50
	BXHPP TRUST	1,000,000.00	922,500.00
	CAJUN GLOBAL LLC	2,240,000.00	2,200,672.99
	CARLYLE GLOBAL MARKET STRATEGI	800,000.00	784,240.00
	CASCADE FUNDING MORTGAGE TRUST	300,000.00	297,840.84
	CD COMMERCIAL MORTGAGE TRUST	2,544,000.00	2,220,799.56
	CD COMMERCIAL MORTGAGE TRUST	1,198,000.00	975,223.75
	CFCRE COMMERCIAL MORTGAGE TRUS	1,000,000.00	967,620.90
	CIFC FUNDING LTD	1,800,000.00	1,721,676.60
	CIM TRUST	984,427.89	940,645.46
	CITIGROUP COMMERCIAL MORTGAGE	1,300,000.00	1,249,291.03
	CITIGROUP COMMERCIAL MORTGAGE	2,200,000.00	2,153,681.42
	CITIGROUP COMMERCIAL MORTGAGE	49,778,169.94	613,192.39
	CITIGROUP COMMERCIAL MORTGAGE	527,310.00	284,531.20
	CITIGROUP COMMERCIAL MORTGAGE	2,000,000.00	1,800,887.40
	CITIGROUP COMMERCIAL MORTGAGE	219,000.00	137,957.67
	CITIGROUP MORTGAGE LOAN TRUST	1,778,783.59	1,464,022.50
	CRB COMMERCIAL MORTGAGE TRUST	30,892,366.17	1,315,563.77
	CREDIT SUISSE MORTGAGE TRUST	936,575.40	908,943.90
	CREDIT SUISSE MORTGAGE TRUST	360,000.00	55,108.80
	CREDIT SUISSE MORTGAGE TRUST	2,300,000.00	2,188,587.08
	CREDIT SUISSE MORTGAGE TRUST	950,000.00	827,981.62
	CSAIL COMMERCIAL MORTGAGE TRUS	186,257.50	182,532.35
	CSAIL COMMERCIAL MORTGAGE TRUS	1,500,000.00	1,446,960.75
	DB MASTER FINANCE LLC	853,132.50	754,313.99
	DREYFUS GOVERNMENT CASH MANAGE	5,944,195.38	5,944,195.38
	DRIVEN BRANDS FUNDING LLC	934,092.17	842,571.13
	DRIVEN BRANDS FUNDING LLC	2,955,000.00	2,723,062.05
	FHLMC MULTIFAMILY STRUCTURED P	4,516,095.84	6,142.79
	FHLMC MULTIFAMILY STRUCTURED P	28,841,228.29	287,717.21
	FIRST MARYLAND CAP I	300,000.00	297,143.64
	FLATIRON CLO LTD	1,845,000.00	1,759,124.48
	FOCUS BRANDS FUNDING LLC	2,509,375.00	2,496,706.42
	FOCUS BRANDS FUNDING LLC	488,750.00	511,601.95
	FREDDIE MAC	4,891,928.91	4,310,925.91
	FRESB MULTIFAMILY MORTGAGE PAS	7,088,529.96	193,051.86
	GLS AUTO RECEIVABLES TRUST	1,545,000.00	1,516,524.26
	GLS AUTO RECEIVABLES TRUST	1,390,000.00	1,434,853.08
	GOVERNMENT NATIONAL MORTGAGE A	6,838,268.40	265,099.83
	GS MORTGAGE SECURITIES TRUST	45,000.00	44,192.42
	GS MORTGAGE SECURITIES TRUST	975,000.00	858,570.47
	GS MORTGAGE SECURITIES TRUST	1,914,000.00	1,891,387.43
	GS MORTGAGE SECURITIES TRUST	27,144,476.83	211,401.19
	GS MORTGAGE SECURITIES TRUST	41,807,628.15	255,093.42
	GS MORTGAGE SECURITIES TRUST	165,465.45	149,457.31
	GS MORTGAGE-BACKED SECURITIES	350,000.00	336,035.56
	GS MORTGAGE-BACKED SECURITIES	1,352,808.52	1,173,540.42

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	GS MORTGAGE-BACKED SECURITIES	1,395,516.64	1,243,850.50
	HONO MORTGAGE TRUST	350,000.00	342,350.61
	J.G. WENTWORTH XLII LLC	772,998.05	700,119.48
	J.G. WENTWORTH XXXIX LLC	149,285.02	132,464.78
	J.G. WENTWORTH XXXIX LLC	500,828.22	451,367.98
	JACK IN THE BOX FUNDING LLC	1,978,000.00	1,920,541.08
	JACK IN THE BOX FUNDING LLC	920,000.00	785,639.98
	JIMMY JOHN'S FUNDING LLC	1,273,507.13	1,266,801.99
	JP MORGAN MORTGAGE TRUST	970,036.38	917,384.55
	JP MORGAN MORTGAGE TRUST	1,262,579.96	1,119,724.21
	JP MORGAN MORTGAGE TRUST	2,586,428.78	2,325,702.53
	JP MORGAN MORTGAGE TRUST	1,098,704.11	975,578.38
	JPMBB COMMERCIAL MORTGAGE SECU	1,000,000.00	970,000.00
	KNDR TRUST 2021-KIND	1,051,366.05	1,043,480.80
	KSL RESORTS	1,024,891.08	1,022,969.41
	LSTAR COMMERCIAL MORTGAGE TRUS	227,918.37	214,304.87
	MHC COMMERCIAL MORTGAGE TRUST	1,940,000.00	1,938,787.50
	MHC COMMERCIAL MORTGAGE TRUST	880,000.00	879,450.00
	MILL CITY MORTGAGE TRUST	1,494,480.00	1,341,846.67
	MILL CITY MORTGAGE TRUST	293,747.43	249,157.33
	MILL CITY MORTGAGE TRUST	287,245.00	256,556.52
	MILL CITY MORTGAGE TRUST	1,210,000.00	1,096,468.85
	MORGAN STANLEY CAPITAL I TRUST	1,570,000.00	1,209,608.23
	MORGAN STANLEY CAPITAL I TRUST	1,000,000.00	859,037.00
	MORGAN STANLEY CAPITAL I TRUST	236,820.00	2,462.93
	MORGAN STANLEY CAPITAL I TRUST	3,985,857.91	1,938.32
	MORGAN STANLEY CAPITAL I TRUST	445,104.00	45,600.90
	MOUNTAIN VIEW CLO	825,000.00	826,254.83
	NEIGHBORLY ISSUER LLC	1,919,287.50	1,839,046.89
	NEIGHBORLY ISSUER LLC	658,560.00	620,409.29
	ONSLow BAY FINANCIAL LLC	1,213,113.08	1,034,704.54
	OXFORD FINANCE CREDIT FUND III	739,119.00	729,676.46
	OXFORD FINANCE CREDIT FUND III	3,100,000.00	3,098,226.80
	OXFORD FINANCE FUNDING TRUST	1,740,000.00	1,719,056.32
	PALMER SQUARE LOAN FUNDING LTD	1,320,000.00	1,300,923.36
	PALMER SQUARE LOAN FUNDING LTD	1,000,000.00	963,572.00
	PLANET FITNESS MASTER ISSUER L	2,925,450.00	2,976,443.52
	REGATTA VII FUNDING LTD	1,725,000.00	1,647,921.83
	SEQUOIA MORTGAGE TRUST	1,792,755.93	1,478,883.81
	SEQUOIA MORTGAGE TRUST	1,282,704.43	1,180,766.24
	SEQUOIA MORTGAGE TRUST	1,995,000.00	1,975,627.95
	SERVICEMASTER BRANDS	1,069,274.28	1,016,556.71
	SERVICEMASTER BRANDS	567,431.44	503,979.55
	SERVICEMASTER BRANDS	738,262.34	634,817.54
	STRUCTURED ASSET SECURITIES CO	226,150.62	215,540.38
	THOMPSON PARK CLO LTD	2,300,000.00	2,299,937.90
	TOWD POINT MORTGAGE TRUST	1,250,000.00	1,074,302.13
	TOWD POINT MORTGAGE TRUST	875,140.00	790,152.18
	TOWD POINT MORTGAGE TRUST	385,514.23	383,033.18
	TSC SPV FUNDING LLC	839,375.00	847,240.28
	UBS COMMERCIAL MORTGAGE TRUST	60,506,757.48	1,195,365.45
	UBS COMMERCIAL MORTGAGE TRUST	1,355,000.00	1,194,178.71
	UBS COMMERCIAL MORTGAGE TRUST	4,923,148.91	79,769.29
	US Dollar	-1,656,873.89	-1,656,873.89
	US TREASURY N/B	3,000,000.00	2,955,468.75
	VITAL CARE ISSUER LLC	1,725,000.00	1,733,664.33
	WELLS FARGO COMMERCIAL MORTGAG	1,000,000.00	973,459.60
	WELLS FARGO COMMERCIAL MORTGAG	11,129,561.11	738,736.86
	WELLS FARGO COMMERCIAL MORTGAG	1,100,000.00	1,099,608.18
	WELLS FARGO MORTGAGE BACKED SE	2,240,061.36	1,892,906.73
	ZAXBY'S FUNDING LLC	1,107,800.00	1,050,870.49
TOTAL TSN SECURITIZED INCM ETF		438,999,870.81	136,858,988.21