

TS Securitized Income ETF

Effective Date : 12/31/2025

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TSN SECURITIZED INCM ETF			
	321 HENDERSON RECEIVABLES LLC	195,823.19	183,197.08
	AB ISSUER LLC	583,476.29	553,938.91
	BAIN CAPITAL CREDIT CLO LIMIT	1,500,000.00	1,501,966.50
	BANC OF AMERICA COMMERCIAL MOR	1,000,000.00	978,079.60
	BENCHMARK MORTGAGE TRUST	1,740,000.00	1,648,070.23
	BENCHMARK MORTGAGE TRUST	21,686,113.79	625,683.42
	BRAVO RESIDENTIAL FUNDING TRUS	956,098.39	945,815.17
	BRIDGECREST LENDING AUTO SECUR	1,040,000.00	1,033,996.81
	BRIDGECREST LENDING AUTO SECUR	966,000.00	1,034,540.40
	BX TRUST	1,440,000.00	1,451,152.08
	BX TRUST	2,395,712.09	2,401,678.85
	BX TRUST 2019-OC11	1,619,120.00	1,494,316.29
	BXHPP TRUST	2,265,000.00	2,186,390.46
	BXHPP TRUST	1,000,000.00	944,415.20
	CAJUN GLOBAL LLC	2,240,000.00	2,223,905.82
	CARLYLE GLOBAL MARKET STRATEGI	800,000.00	800,677.60
	CASCADE FUNDING MORTGAGE TRUST	300,000.00	297,668.58
	CIFC FUNDING LTD	1,800,000.00	1,801,209.60
	CIM TRUST	1,010,596.18	984,224.37
	CITIGROUP COMMERCIAL MORTGAGE	300,000.00	283,463.25
	CITIGROUP COMMERCIAL MORTGAGE	1,200,000.00	1,156,567.68
	CITIGROUP COMMERCIAL MORTGAGE	49,932,474.11	696,453.16
	CITIGROUP COMMERCIAL MORTGAGE	527,310.00	282,105.58
	CITIGROUP COMMERCIAL MORTGAGE	219,000.00	136,003.93
	CITIGROUP MORTGAGE LOAN TRUST	1,799,038.15	1,491,233.52
	COINSTAR FUNDING LLC	658,800.00	753,008.40
	CRB COMMERCIAL MORTGAGE TRUST	31,720,000.00	1,382,049.92
	CREDIT SUISSE MORTGAGE TRUST	959,103.84	934,872.56
	CREDIT SUISSE MORTGAGE TRUST	360,000.00	55,123.20
	CREDIT SUISSE MORTGAGE TRUST	2,300,000.00	2,189,686.48
	CREDIT SUISSE MORTGAGE TRUST	950,000.00	791,385.72
	CSAIL COMMERCIAL MORTGAGE TRUS	257,919.57	256,250.83
	CSAIL COMMERCIAL MORTGAGE TRUS	1,500,000.00	1,439,817.90
	DB MASTER FINANCE LLC	855,360.00	762,453.45
	DREYFUS GOVERNMENT CASH MANAGE	9,071,211.47	9,071,211.47
	DRIVEN BRANDS FUNDING LLC	2,962,500.00	3,065,597.67
	FHLMC MULTIFAMILY STRUCTURED P	4,740,680.70	17,622.53
	FHLMC MULTIFAMILY STRUCTURED P	38,209,492.41	334,264.28
	FIRST MARYLAND CAP I	300,000.00	297,078.98
	FLATIRON CLO LTD	1,845,000.00	1,828,819.35
	FOCUS BRANDS FUNDING LLC	2,516,250.00	2,510,857.68
	FOCUS BRANDS FUNDING LLC	490,000.00	519,730.80
	FRESB MULTIFAMILY MORTGAGE PAS	8,069,544.83	232,655.47
	GALAXY CLO LTD	2,250,000.00	2,251,113.75
	GALAXY CLO LTD	1,300,000.00	1,297,480.60
	GLS AUTO RECEIVABLES TRUST	1,390,000.00	1,440,010.25
	GOVERNMENT NATIONAL MORTGAGE A	6,875,414.82	271,894.47
	GS MORTGAGE SECURITIES TRUST	45,000.00	43,865.33
	GS MORTGAGE SECURITIES TRUST	975,000.00	867,828.78
	GS MORTGAGE SECURITIES TRUST	1,914,000.00	1,875,874.65
	GS MORTGAGE SECURITIES TRUST	14,332,522.42	158,033.26
	GS MORTGAGE SECURITIES TRUST	41,927,315.79	300,161.85
	GS MORTGAGE-BACKED SECURITIES	350,000.00	332,341.59
	GS MORTGAGE-BACKED SECURITIES	1,363,934.93	1,193,783.37
	GS MORTGAGE-BACKED SECURITIES	1,431,657.92	1,280,910.35
	HONO MORTGAGE TRUST	350,000.00	343,912.87
	J.G. WENTWORTH XLII LLC	791,700.82	723,408.55
	J.G. WENTWORTH XXXIX LLC	152,041.43	135,343.69
	J.G. WENTWORTH XXXIX LLC	510,075.54	463,974.20
	JACK IN THE BOX FUNDING LLC	1,988,750.00	1,925,159.72
	JACK IN THE BOX FUNDING LLC	925,000.00	810,156.16

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	JERSEY MIKES FUNDING LLC	324,225.00	324,234.79
	JIMMY JOHN'S FUNDING LLC	1,279,044.11	1,278,093.52
	JP MORGAN MORTGAGE TRUST	984,770.36	940,829.91
	JP MORGAN MORTGAGE TRUST	1,278,867.66	1,144,622.36
	JP MORGAN MORTGAGE TRUST	2,621,879.46	2,380,685.69
	JP MORGAN MORTGAGE TRUST	1,109,986.58	995,151.92
	JPMBB COMMERCIAL MORTGAGE SECU	1,000,000.00	970,070.00
	KSL RESORTS	1,116,543.40	1,114,804.27
	LSTAR COMMERCIAL MORTGAGE TRUS	710,000.00	697,785.44
	LSTAR COMMERCIAL MORTGAGE TRUS	300,000.00	278,686.62
	MADISON PARK FUNDING LTD	390,000.00	390,886.08
	MHC COMMERCIAL MORTGAGE TRUST	1,940,000.00	1,942,415.11
	MHC COMMERCIAL MORTGAGE TRUST	880,000.00	881,095.51
	MILL CITY MORTGAGE TRUST	1,494,480.00	1,364,790.37
	MILL CITY MORTGAGE TRUST	293,747.43	249,252.01
	MILL CITY MORTGAGE TRUST	287,245.00	260,905.38
	MILL CITY MORTGAGE TRUST	1,210,000.00	1,104,975.27
	MORGAN STANLEY CAPITAL I TRUST	1,000,000.00	880,309.20
	MORGAN STANLEY CAPITAL I TRUST	236,820.00	2,488.48
	MORGAN STANLEY CAPITAL I TRUST	5,484,509.07	15,676.37
	MORGAN STANLEY CAPITAL I TRUST	445,104.00	45,623.16
	NEIGHBORLY ISSUER LLC	1,924,325.00	1,847,138.40
	NEIGHBORLY ISSUER LLC	660,275.00	625,174.91
	OCTAGON INVESTMENT PARTNERS 39	1,000,000.00	1,001,869.00
	ONslow BAY FINANCIAL LLC	1,223,772.55	1,051,584.45
	OXFORD FINANCE CREDIT FUND III	750,000.00	756,209.78
	OXFORD FINANCE CREDIT FUND III	3,100,000.00	3,121,064.50
	OXFORD FINANCE FUNDING TRUST	1,740,000.00	1,745,805.51
	PALMER SQUARE LOAN FUNDING LTD	1,000,000.00	1,002,440.00
	PLANET FITNESS MASTER ISSUER L	2,932,875.00	3,039,663.62
	REGATTA VII FUNDING LTD	1,725,000.00	1,725,229.43
	SEQUOIA MORTGAGE TRUST	1,818,012.86	1,510,279.64
	SEQUOIA MORTGAGE TRUST	1,313,010.58	1,216,701.12
	SERVICEMASTER BRANDS	1,069,274.28	1,017,435.01
	SERVICEMASTER BRANDS	567,431.44	507,333.81
	SERVICEMASTER BRANDS	738,262.34	639,901.66
	STRUCTURED ASSET SECURITIES CO	230,089.34	220,889.77
	THOMPSON PARK CLO LTD	2,300,000.00	2,301,787.10
	TOWD POINT MORTGAGE TRUST	1,250,000.00	1,091,007.13
	TOWD POINT MORTGAGE TRUST	875,140.00	802,079.37
	TOWD POINT MORTGAGE TRUST	550,000.00	545,958.99
	TSC SPV FUNDING LLC	841,500.00	851,416.83
	UBS COMMERCIAL MORTGAGE TRUST	1,355,000.00	1,196,599.69
	UBS COMMERCIAL MORTGAGE TRUST	4,973,353.08	89,389.06
	VITAL CARE ISSUER LLC	1,725,000.00	1,740,531.56
	WELLS FARGO COMMERCIAL MORTGAG	1,000,000.00	963,092.20
	WELLS FARGO COMMERCIAL MORTGAG	11,195,749.03	789,760.45
	WELLS FARGO COMMERCIAL MORTGAG	1,100,000.00	1,096,370.44
	WELLS FARGO MORTGAGE BACKED SE	2,257,062.03	1,922,990.89
	ZAXBY'S FUNDING LLC	1,110,700.00	1,048,512.02
TOTAL TSN SECURITIZED INCM ETF		361,867,093.28	122,026,092.02