

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/21/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
14.91	FNCL 5 10/26	01F0506A9	FNCL	5		103,012,514.08	108,586,000	1	RMBS
2.86	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	19,740,300.32	21,212,389.22	1	RMBS
2.58	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	17,836,532.04	21,920,496.84	1	RMBS
2.25	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	15,515,869.56	19,062,975.1	1	RMBS
2.13	FR RA2001	3133KHGJ9	FR	4	1/1/2050	14,680,915.14	16,167,796.75	1	RMBS
2.07	FR QD2515	3133AYYL8	FR	2.5	12/1/2051	14,324,227.70	17,581,889.93	1	RMBS
2.04	FN FA5486	3140W6CY6	FN	2.5	1/1/2052	14,070,851.42	17,170,093.26	1	RMBS
2.02	FR SL4032	31427RPS3	FR	2	2/1/2052	13,978,468.99	17,862,391.93	1	RMBS
1.97	FR SD2219	3132DPPC6	FR	3	3/1/2052	13,630,351.24	16,071,305.09	1	RMBS
1.96	FN FS0118	3140XFDY4	FN	2	1/1/2052	13,525,461.87	17,321,358.18	1	RMBS
1.91	FN FA2724	3140W3A25	FN	5.5	9/1/2055	13,188,233.49	13,513,067.5	1	RMBS
1.90	FN FA6109	3140W6YF3	FN	6	6/1/2056	13,110,077.02	13,082,925.63	1	RMBS
1.86	FN FA1705	3140W13P6	FN	2.5	3/1/2052	12,829,377.25	15,543,650.17	1	RMBS
1.81	FN FA4344	3140W4ZJ9	FN	3.5	4/1/2052	12,534,790.40	14,258,961.33	1	RMBS
1.77	FN FM7418	3140XBG46	FN	2.5	6/1/2051	12,212,893.80	14,849,942.78	1	RMBS
1.66	FN FA5309	3140W53T9	FN	6	4/1/2056	11,483,433.63	11,370,656.95	1	RMBS
1.61	G2 787697	3622ADNN4	G2	3	5/20/2052	11,124,135.03	12,952,396.34	1	RMBS
1.59	G2 787829	3622ADSS8	G2	2.5	3/20/2052	11,006,089.73	13,356,011.75	1	RMBS
1.56	FR SL3395	31427QXZ0	FR	2	3/1/2051	10,750,388.58	13,847,767.65	1	RMBS
1.46	FN FA5843	3140W6P55	FN	2	1/1/2054	10,117,070.91	13,082,976.09	1	RMBS
1.43	FN FM9703	3140XDX92	FN	3	11/1/2051	9,907,510.80	11,715,116.76	1	RMBS
1.42	FN FA6009	3140W6VB5	FN	2	5/1/2051	9,818,342.94	12,622,510.85	1	RMBS
1.24	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,590,222.68	8,768,444.65	1	RMBS
1.24	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	8,561,444.98	9,777,891.32	1	RMBS
1.23	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,479,153.43	8,523,000	1	RMBS
1.21	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,351,337.22	8,287,705.71	1	RMBS
1.18	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,139,235.98	9,672,023.2	1	RMBS
1.12	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	7,740,071.82	9,435,550.75	1	RMBS

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1.10	G2 787860	3622ADTR9	G2	3	5/20/2051	7,627,232.01	8,867,302.86	1	RMBS
1.07	FN FS9026	3140XRA47	FN	5.5	9/1/2053	7,425,789.45	7,506,068.81	1	RMBS
1.03	FN BQ5081	3140KQUF6	FN	2	10/1/2050	7,139,103.40	9,164,277.96	1	RMBS
1.02	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,063,193.73	8,308,924.04	1	RMBS
0.99	FN FA3267	3140W3TZ2	FN	2.5	4/1/2052	6,872,023.92	8,423,156.54	1	RMBS
0.96	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,612,417.92	6,800,000	1	RMBS
0.92	FN FA3913	3140W4K30	FN	2	3/1/2052	6,388,148.04	8,192,935.46	1	RMBS
0.90	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,234,296.30	6,176,062.52	1	RMBS
0.88	STACR 2024-DNA1 M2	35564NBA0	STACR	5.5932	2/25/2044	6,046,262.40	6,000,000	1	RMBS
0.84	FR SD5525	3132DTD64	FR	5.5	6/1/2054	5,802,834.84	5,866,479.63	1	RMBS
0.82	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	5,688,461.18	7,006,144.03	1	RMBS
0.81	FNCL 3 10/26	01F0306A1	FNCL	3		5,589,202.07	6,670,000	1	RMBS
0.80	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,494,374.43	5,549,413.35	1	RMBS
0.75	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,160,387.44	5,200,000	1	RMBS
0.72	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	4,955,860.26	5,108,000	1	RMBS
0.70	FN CA6032	3140QDV27	FN	2.5	6/1/2050	4,869,837.32	5,941,001.64	1	RMBS
0.65	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,461,601.18	4,600,000	1	RMBS
0.64	FR SD7550	3132DVL78	FR	3	2/1/2052	4,414,156.33	5,148,142.08	1	RMBS
0.63	DREYFUS GOVERN CASH GNT-INS	262006208	DGCXX	3.5623		4,363,373.73	4,363,373.73	1	CASH
0.61	MSILF Government Portfolio	61747C707	MVRXX	3.5813		4,235,039.22	4,235,039.22	1	CASH
0.61	Northern Institutional Funds -	665279808	NITXX	3.6042		4,235,039.22	4,235,039.22	1	CASH
0.59	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,072,157.22	4,111,000	1	RMBS
0.58	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,025,028.57	5,108,182.5	1	RMBS
0.58	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	3,994,306.51	4,100,000	1	RMBS
0.57	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,914,278.00	4,000,000	1	RMBS
0.55	FN CA7028	3140QEY22	FN	2.5	9/1/2050	3,807,200.18	4,635,218.74	1	RMBS
0.54	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,706,721.78	3,874,292.85	1	RMBS

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0.53	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,672,961.34	3,799,000	1	RMBS
0.53	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,644,905.13	3,687,256.18	1	RMBS
0.53	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,642,376.88	3,750,000	1	RMBS
0.53	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,633,532.05	3,713,045.7	1	RMBS
0.52	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,608,497.98	4,437,554.97	1	RMBS
0.52	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,574,251.36	3,600,000	1	RMBS
0.52	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,573,343.02	3,588,000	1	RMBS
0.51	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,546,087.25	4,361,959.17	1	RMBS
0.51	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,491,600.04	3,591,000	1	RMBS
0.51	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,490,975.67	3,533,000	1	RMBS
0.50	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,444,541.10	3,599,229.39	1	RMBS
0.47	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,259,054.94	3,399,965.52	1	RMBS
0.46	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,203,117.86	3,272,000	1	RMBS
0.46	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,183,451.19	4,053,192.75	1	RMBS
0.46	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,148,925.26	26,070,909.45	1	RMBS
0.44	AOMT 2026-3 M1	03466MAH5	AOMT	6.001	6/25/2071	3,052,870.27	3,124,000	1	RMBS
0.44	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,040,230.80	18,458,262.01	1	RMBS
0.44	NET OTHER ASSETS					3,011,531.70	3,011,531.7		
0.43	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	2,965,833.90	3,000,000	1	RMBS
0.42	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,916,642.30	3,000,000	1	RMBS
0.42	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,910,687.30	3,000,000	1	RMBS
0.42	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,903,001.60	3,000,000	1	RMBS
0.41	FN MA4733	31418EHK9	FN	4.5	9/1/2052	2,846,098.96	3,058,954.5	1	RMBS
0.40	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	2,776,271.63	2,776,026.78	1	RMBS
0.39	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,674,367.39	3,451,258.35	1	RMBS
0.38	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,607,921.57	2,735,817.48	1	RMBS
0.38	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,595,619.11	2,675,000	1	RMBS
0.36	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,521,223.50	2,550,000	1	RMBS
0.36	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,509,863.07	3,133,972.35	1	RMBS

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0.36	VERUS 2026-INV1 M1	92541VAL8	VERUS	6.153	7/25/2071	2,455,283.50	2,500,000	1	RMBS
0.35	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,430,170.86	12,841,081.7	1	RMBS
0.35	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,389,198.79	20,246,452.18	1	RMBS
0.34	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,338,524.40	12,538,238.39	1	RMBS
0.33	FR SD8288	3132DWF57	FR	5	1/1/2053	2,298,064.04	2,399,550.56	1	RMBS
0.32	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,242,727.70	2,300,000	1	RMBS
0.31	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,175,339.80	23,815,068.43	1	RMBS
0.31	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,112,771.36	2,155,999.23	1	RMBS
0.31	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,108,681.74	2,176,000	1	RMBS
0.30	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,066,919.69	2,103,046.95	1	RMBS
0.30	FR RA5190	3133KLXT9	FR	2.5	5/1/2051	2,064,464.63	2,546,641.6	1	RMBS
0.30	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,059,565.55	2,100,000	1	RMBS
0.29	FR SD5617	3132DTG20	FR	6	6/1/2054	2,029,394.07	2,003,784.58	1	RMBS
0.29	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6432	3/25/2044	2,015,719.60	2,000,000	1	RMBS
0.29	CAS 2024-R01 1M2	20753UAB6	CAS	5.4432	1/25/2044	2,011,339.60	2,000,000	1	RMBS
0.29	FR SD4888	3132DSND0	FR	6	2/1/2054	2,003,062.94	1,982,411.56	1	RMBS
0.29	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	1,984,278.42	14,178,531.65	1	RMBS
0.28	CROSS 2026-NQM10 M1	12678QAH1	CROSS	6.262	9/25/2071	1,968,591.40	2,000,000	1	RMBS
0.28	FN MA5039	31418ES50	FN	5.5	6/1/2053	1,922,730.55	1,957,658.13	1	RMBS
0.28	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,922,493.60	2,000,000	1	RMBS
0.27	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,886,389.41	12,500,145.18	1	RMBS
0.27	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,854,063.55	2,388,442.44	1	RMBS
0.27	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,850,323.80	2,377,900.23	1	RMBS
0.27	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,839,967.72	1,861,000	1	RMBS
0.27	CAS 2024-R05 2M2	20754XAC7	CAS	5.3432	7/25/2044	1,834,570.39	1,831,377.02	1	RMBS
0.26	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,811,463.56	1,888,727.14	1	RMBS
0.24	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,648,126.87	1,938,099.5	1	RMBS
0.23	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,616,243.28	1,635,000	1	RMBS
0.22	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,519,990.54	8,848,971.8	1	RMBS

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0.22	CAS 2024-R02 1M2	20754GAE0	CAS	5.4432	2/25/2044	1,509,174.15	1,500,000	1	RMBS
0.22	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,506,170.19	10,487,993	1	RMBS
0.21	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,467,138.00	1,500,000	1	RMBS
0.21	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,442,457.68	1,450,000	1	RMBS
0.21	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,431,569.93	11,182,750.94	1	RMBS
0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,430,011.75	1,450,000	1	RMBS
0.20	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,400,805.27	8,791,440.49	1	RMBS
0.19	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,279,133.18	1,300,000	1	RMBS
0.18	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,272,003.59	1,300,000	1	RMBS
0.18	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,269,273.73	8,568,577.94	1	RMBS
0.18	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,259,035.39	9,823,811.46	1	RMBS
0.18	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,257,514.83	8,882,906.2	1	RMBS
0.18	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,231,669.28	8,406,570.05	1	RMBS
0.18	NRZT 2026-NQM8 M1	64832RAH3	NRZT	5.992	8/25/2066	1,221,478.38	1,250,000	1	RMBS
0.17	US 2YR NOTE (CBT) Dec26		TUZ6	0	12/31/2026	1,173,391.40	-660	200000	FUTURES CONTRACTS
0.17	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,162,064.75	7,846,222.28	1	RMBS
0.16	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,135,460.51	1,148,000	1	RMBS
0.16	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,128,311.11	6,966,375.6	1	RMBS
0.16	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,115,709.61	6,950,855.42	1	RMBS
0.16	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,075,344.81	1,089,000	1	RMBS
0.15	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,058,730.70	10,034,021	1	RMBS
0.15	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,049,919.80	11,259,646.34	1	RMBS
0.15	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,044,154.89	7,475,217.97	1	RMBS
0.15	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,021,386.44	6,071,528	1	RMBS
0.15	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,021,148.46	6,915,093.89	1	RMBS
0.15	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,015,481.71	7,311,636.2	1	RMBS
0.15	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5432	4/25/2042	1,010,859.50	1,000,000	1	RMBS
0.14	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	985,757.60	1,000,000	1	RMBS
0.14	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	984,985.30	1,000,000	1	RMBS

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0.14	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	983,294.40	1,000,000	1	RMBS
0.14	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	974,578.44	1,075,108.5	1	RMBS
0.14	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	972,791.80	1,000,000	1	RMBS
0.14	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	949,136.78	942,832.72	1	RMBS
0.14	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	948,649.57	6,033,747.99	1	RMBS
0.13	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	930,431.25	5,607,659.33	1	RMBS
0.13	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	921,312.92	7,600,456.71	1	RMBS
0.13	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	921,311.38	4,781,661.33	1	RMBS
0.13	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	919,167.07	6,081,929.24	1	RMBS
0.13	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	915,616.35	6,422,934.92	1	RMBS
0.13	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	914,131.39	9,059,508.32	1	RMBS
0.13	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	910,262.67	6,597,961.4	1	RMBS
0.13	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	893,714.23	6,826,949.87	1	RMBS
0.13	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	875,980.00	6,394,770.78	1	RMBS
0.12	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	848,699.25	875,000	1	RMBS
0.12	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	825,015.89	5,487,689.15	1	RMBS
0.12	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	813,884.48	5,642,794.26	1	RMBS
0.12	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	810,777.36	4,230,334.05	1	RMBS
0.12	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	808,167.76	4,965,523.56	1	RMBS
0.12	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	801,528.57	4,962,613.47	1	RMBS
0.12	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	797,386.37	5,132,401.82	1	RMBS
0.12	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	796,816.42	5,639,249.89	1	RMBS
0.11	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	789,975.28	4,866,471.4	1	RMBS
0.11	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	773,987.67	4,812,607.9	1	RMBS
0.11	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	760,338.75	4,120,367.08	1	RMBS
0.11	FHR 5150 GI	3137H2Z23	FHR	2.5	10/25/2051	758,037.97	7,470,150.12	1	RMBS
0.11	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	753,222.73	753,321.34	1	RMBS
0.11	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	750,723.85	4,835,894.93	1	RMBS
0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	706,568.96	4,597,020.58	1	RMBS

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0.10	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	670,168.05	682,000	1	RMBS
0.10	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	659,509.39	660,478.44	1	RMBS
0.10	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	658,705.94	5,007,236.29	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	573,510.23	606,060.91	1	RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	572,452.38	3,191,695.97	1	RMBS
0.08	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	546,043.88	3,438,678.27	1	RMBS
0.08	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	543,277.92	5,223,208.39	1	RMBS
0.08	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	531,848.14	531,699.37	1	RMBS
0.07	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	493,604.85	2,976,357.9	1	RMBS
0.07	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	464,140.15	462,701.93	1	RMBS
0.07	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	453,390.84	3,034,974.12	1	RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	434,547.26	2,966,365.01	1	RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	419,721.43	2,951,729.22	1	RMBS
0.06	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	390,416.87	391,133.54	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	357,683.42	2,276,657.72	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	357,063.44	370,801.47	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	294,760.80	1,738,188.56	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6432	6/25/2043	231,027.57	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	139,496.80	1,026,331.3	1	RMBS
0.01	CAS 2023-R07 2M1	20753BAA0	CAS	5.5932	9/25/2043	101,044.76	100,944.62	1	RMBS
(0.01)	US ULTRA BOND CBT Dec26		WNZ6	0	12/21/2026	-38,465.00	35	100000	FUTURES CONTRACTS
(0.04)	US LONG BOND(CBT) Dec26		USZ6	0	12/21/2026	-287,971.87	258	100000	FUTURES CONTRACTS
(0.07)	US 5YR NOTE (CBT) Dec26		FVZ6	0	12/31/2026	-484,798.92	375	100000	FUTURES CONTRACTS
(0.11)	US 10yr Ultra Fut Dec26		UXYZ6	0	12/21/2026	-760,814.17	438	100000	FUTURES CONTRACTS
(0.25)	FNCL 3.5 10/26	01F0326A7	FNCL	3.5		-1,717,747.67	-1,970,000	1	RMBS
(1.87)	FNCL 4 10/26	01F0406A0	FNCL	4		-12,914,602.70	-14,400,000	1	RMBS
(3.28)	FNCL 2 10/26	01F0206A2	FNCL	2		-22,687,608.25	-29,617,000	1	RMBS
(3.90)	FNCL 2.5 10/26	01F0226A8	FNCL	2.5		-26,914,499.13	-33,586,000	1	RMBS

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(4.99)	CASH	USD	USD	0		-34,447,540.94	-34,447,540.94	2	CASH
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