

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/12/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
14.92	FNCL 5 11/26	01F0506B7	FNCL	5		100,795,174.93	108,586,000	1	RMBS
2.87	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	19,410,942.37	21,035,683.9	1	RMBS
2.59	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	17,470,625.39	21,858,190.73	1	RMBS
2.22	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	15,015,962.81	18,887,572.33	1	RMBS
2.17	FN FA0840	3140W05A9	FN	2.5	10/1/2051	14,658,113.43	18,515,333.18	1	RMBS
2.07	FR QD2515	3133AYYL8	FR	2.5	12/1/2051	13,951,142.50	17,540,618.32	1	RMBS
2.01	FR RA2001	3133KHGJ9	FR	4	1/1/2050	13,590,341.17	15,359,010.31	1	RMBS
1.96	FR SD2219	3132DPPC6	FR	3	3/1/2052	13,231,431.37	15,960,554.13	1	RMBS
1.93	FN FS0118	3140XFDY4	FN	2	1/1/2052	13,051,554.09	17,131,819.27	1	RMBS
1.92	FN FA2724	3140W3A25	FN	5.5	9/1/2055	12,937,475.35	13,497,820.92	1	RMBS
1.90	FN FA6109	3140W6YF3	FN	6	6/1/2056	12,817,725.95	12,988,855.29	1	RMBS
1.85	DREYFUS GOVERN CASH GNT-INS	262006208	DGCXX	3.749		12,506,052.95	12,506,052.95	1	CASH
1.85	FN FA1705	3140W13P6	FN	2.5	3/1/2052	12,500,871.28	15,483,819.7	1	RMBS
1.80	Northern Institutional Funds -	665279808	NITXX	3.7944		12,138,227.85	12,138,227.85	1	CASH
1.80	MSILF Government Portfolio	61747C707	MVRXX	3.8165		12,138,227.85	12,138,227.85	1	CASH
1.77	FN FA4344	3140W4ZJ9	FN	3.5	4/1/2052	11,971,114.03	13,961,537.89	1	RMBS
1.73	FN FM7418	3140XBG46	FN	2.5	6/1/2051	11,716,141.47	14,716,133.62	1	RMBS
1.64	FN FA5309	3140W53T9	FN	6	4/1/2056	11,110,362.59	11,166,507.23	1	RMBS
1.58	G2 787697	3622ADNN4	G2	3	5/20/2052	10,680,460.51	12,777,156.96	1	RMBS
1.57	G2 787829	3622ADSS8	G2	2.5	3/20/2052	10,622,935.78	13,210,899.63	1	RMBS
1.45	FN FA5843	3140W6P55	FN	2	1/1/2054	9,827,684.36	13,042,054.91	1	RMBS
1.43	FN FM9703	3140XDX92	FN	3	11/1/2051	9,678,437.87	11,690,794.71	1	RMBS
1.40	FN FA6009	3140W6VB5	FN	2	5/1/2051	9,468,439.76	12,452,708.59	1	RMBS
1.24	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,405,269.24	8,523,000	1	RMBS
1.24	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,343,810.87	8,677,518.74	1	RMBS

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1.22	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	8,274,352.36	9,699,337.4	1	RMBS
1.20	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,110,197.79	8,174,403.81	1	RMBS
1.18	FN BV8526	3140MNPL4	FN	3	5/1/2052	7,944,548.77	9,648,803.29	1	RMBS
1.11	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	7,505,637.91	9,359,098.18	1	RMBS
1.10	G2 787860	3622ADTR9	G2	3	5/20/2051	7,400,960.18	8,840,644.45	1	RMBS
1.07	FN FS9026	3140XRA47	FN	5.5	9/1/2053	7,231,495.69	7,454,658.19	1	RMBS
1.03	FN BQ5081	3140KQUF6	FN	2	10/1/2050	6,945,471.70	9,141,274.84	1	RMBS
1.01	FR QD8212	3133B6DR8	FR	3	3/1/2052	6,846,357.20	8,242,308.83	1	RMBS
1.01	FR SL4485	31427R6X3	FR	3.5	9/1/2049	6,802,446.22	7,892,423.35	1	RMBS
0.99	FN FA3267	3140W3TZ2	FN	2.5	4/1/2052	6,683,618.20	8,392,097.1	1	RMBS
0.97	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,542,199.76	6,800,000	1	RMBS
0.92	FN FA3913	3140W4K30	FN	2	3/1/2052	6,201,644.07	8,127,725.89	1	RMBS
0.90	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,077,742.05	6,107,142.57	1	RMBS
0.90	STACR 2024-DNA1 M2	35564NBA0	STACR	5.6403	2/25/2044	6,049,464.00	6,000,000	1	RMBS
0.84	FR SD5525	3132DTD64	FR	5.5	6/1/2054	5,673,535.81	5,851,135.26	1	RMBS
0.82	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	5,539,116.07	6,988,736.94	1	RMBS
0.81	FNCL 3 11/26	01F0306B9	FNCL	3		5,450,783.03	6,670,000	1	RMBS
0.79	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,324,681.52	5,480,595.08	1	RMBS
0.76	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,121,224.16	5,200,000	1	RMBS
0.73	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	4,907,063.54	5,108,000	1	RMBS
0.70	FN CA6032	3140QDV27	FN	2.5	6/1/2050	4,726,477.42	5,900,893.92	1	RMBS
0.65	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,419,126.62	4,600,000	1	RMBS
0.63	FR SD7550	3132DVL78	FR	3	2/1/2052	4,276,579.49	5,102,726.96	1	RMBS
0.60	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,050,894.30	4,111,000	1	RMBS
0.59	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	3,967,235.03	4,100,000	1	RMBS
0.58	FN FS7819	3140XPVM8	FN	2	3/1/2052	3,894,756.28	5,074,601.88	1	RMBS
0.57	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,874,322.00	4,000,000	1	RMBS
0.55	FN CA7028	3140QEY22	FN	2.5	9/1/2050	3,692,773.88	4,598,619.18	1	RMBS
0.54	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,646,438.62	3,799,000	1	RMBS

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0.53	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,605,518.12	3,750,000	1	RMBS
0.53	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,563,823.98	3,806,594.25	1	RMBS
0.53	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,554,340.12	3,600,000	1	RMBS
0.53	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,547,451.65	3,588,000	1	RMBS
0.52	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,533,411.58	3,645,287.68	1	RMBS
0.52	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,523,641.38	3,668,722.48	1	RMBS
0.52	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,513,043.56	4,418,281.43	1	RMBS
0.51	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,472,871.52	3,533,000	1	RMBS
0.51	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,456,850.83	4,340,756.3	1	RMBS
0.51	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,456,427.28	3,591,000	1	RMBS
0.50	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,348,754.77	3,570,902.36	1	RMBS
0.47	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,187,916.92	26,070,909.45	1	RMBS
0.47	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,178,203.33	3,388,663.96	1	RMBS
0.47	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,153,897.49	3,272,000	1	RMBS
0.46	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,092,077.85	4,033,731.6	1	RMBS
0.45	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,051,167.32	18,458,262.01	1	RMBS
0.45	AOMT 2026-3 M1	03466MAH5	AOMT	6.001	6/25/2071	3,008,848.11	3,124,000	1	RMBS
0.44	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	2,949,611.70	3,000,000	1	RMBS
0.43	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,887,093.50	3,000,000	1	RMBS
0.43	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,876,629.80	3,000,000	1	RMBS
0.42	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,862,651.90	3,000,000	1	RMBS
0.41	FN MA4733	31418EHK9	FN	4.5	9/1/2052	2,760,528.22	3,032,128.63	1	RMBS
0.40	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	2,670,771.97	2,661,733.26	1	RMBS
0.38	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,575,750.14	3,432,193.16	1	RMBS
0.38	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,563,683.62	2,675,000	1	RMBS
0.37	NET OTHER ASSETS					2,530,975.95	2,530,975.95		
0.37	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,523,537.27	2,707,946.88	1	RMBS
0.37	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,501,776.70	2,550,000	1	RMBS
0.36	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,462,253.01	3,133,971.95	1	RMBS

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0.36	VERUS 2026-INV1 M1	92541VAL8	VERUS	6.153	7/25/2071	2,416,199.75	2,500,000	1	RMBS
0.35	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,396,677.83	20,246,452.18	1	RMBS
0.35	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,380,347.19	12,739,402.62	1	RMBS
0.34	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,320,968.06	12,373,837.18	1	RMBS
0.33	FR SD8288	3132DWF57	FR	5	1/1/2053	2,236,588.86	2,383,509.02	1	RMBS
0.33	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,225,498.40	2,300,000	1	RMBS
0.32	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,195,003.90	23,815,068.43	1	RMBS
0.32	FNCL 2 11/26	01F0206B0	FNCL	2		2,161,396.32	2,893,000	1	RMBS
0.31	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,081,597.50	2,176,000	1	RMBS
0.30	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,057,590.20	2,131,453.11	1	RMBS
0.30	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,047,395.84	2,100,000	1	RMBS
0.30	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,030,500.11	2,097,592.47	1	RMBS
0.30	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6903	3/25/2044	2,016,411.20	2,000,000	1	RMBS
0.30	CAS 2024-R01 1M2	20753UAB6	CAS	5.4903	1/25/2044	2,010,633.60	2,000,000	1	RMBS
0.29	FR RA5190	3133KLXT9	FR	2.5	5/1/2051	1,974,963.76	2,498,206.17	1	RMBS
0.29	FR SD5617	3132DTG20	FR	6	6/1/2054	1,969,438.40	1,977,341.26	1	RMBS
0.29	FR SD4888	3132DSND0	FR	6	2/1/2054	1,953,738.80	1,964,290.1	1	RMBS
0.29	CROSS 2026-NQM10 M1	12678QAH1	CROSS	6.262	9/25/2071	1,946,190.80	2,000,000	1	RMBS
0.28	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,897,562.04	12,500,145.18	1	RMBS
0.28	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,891,346.80	2,000,000	1	RMBS
0.28	FN MA5039	31418ES50	FN	5.5	6/1/2053	1,872,578.51	1,936,762.23	1	RMBS
0.27	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,830,413.35	1,861,000	1	RMBS
0.27	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,798,885.28	2,378,408.16	1	RMBS
0.26	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,785,505.93	2,352,121.29	1	RMBS
0.26	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,761,194.01	1,875,028.97	1	RMBS
0.25	CAS 2024-R05 2M2	20754XAC7	CAS	5.3903	7/25/2044	1,706,033.07	1,703,141.48	1	RMBS
0.24	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,608,653.61	1,635,000	1	RMBS
0.24	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,602,413.86	1,927,425.73	1	RMBS
0.22	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,515,509.74	10,487,993	1	RMBS

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0.22	CAS 2024-R02 1M2	20754GAE0	CAS	5.4903	2/25/2044	1,509,269.40	1,500,000	1	RMBS
0.22	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,503,730.49	8,763,861.29	1	RMBS
0.21	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,448,536.53	11,110,871.42	1	RMBS
0.21	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,446,563.25	1,500,000	1	RMBS
0.21	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,435,026.28	1,450,000	1	RMBS
0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,420,736.24	1,450,000	1	RMBS
0.21	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,399,587.73	8,737,648.05	1	RMBS
0.19	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,271,913.11	1,300,000	1	RMBS
0.19	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,270,172.09	8,882,906.2	1	RMBS
0.19	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,269,274.59	8,568,577.94	1	RMBS
0.19	US 2YR NOTE (CBT) Dec26		TUZ6	0	12/31/2026	1,261,102.31	-655	200000	FUTURES CONTRACTS
0.19	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,260,193.62	9,823,811.46	1	RMBS
0.19	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,250,649.27	1,300,000	1	RMBS
0.18	NRZT 2026-NQM8 M1	64832RAH3	NRZT	5.992	8/25/2066	1,202,592.50	1,250,000	1	RMBS
0.18	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,195,528.59	8,406,570.05	1	RMBS
0.17	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,166,540.24	7,846,222.28	1	RMBS
0.17	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,128,930.00	1,148,000	1	RMBS
0.17	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,127,182.56	6,966,375.6	1	RMBS
0.17	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,117,422.30	6,950,855.42	1	RMBS
0.16	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,069,779.80	1,089,000	1	RMBS
0.15	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,044,998.84	7,475,217.97	1	RMBS
0.15	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,044,180.48	9,892,616.25	1	RMBS
0.15	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,043,632.24	7,311,636.2	1	RMBS
0.15	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,033,053.27	11,169,264.06	1	RMBS
0.15	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,024,813.09	6,858,607.24	1	RMBS
0.15	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,016,996.86	6,047,289.45	1	RMBS
0.15	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5903	4/25/2042	1,009,267.80	1,000,000	1	RMBS
0.14	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	979,386.70	1,000,000	1	RMBS
0.14	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	978,038.80	1,000,000	1	RMBS

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0.14	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	977,690.10	1,000,000	1	RMBS
0.14	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	958,841.10	1,000,000	1	RMBS
0.14	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	950,065.34	7,527,285.21	1	RMBS
0.14	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	949,422.99	1,064,677.65	1	RMBS
0.14	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	941,465.13	5,991,394.05	1	RMBS
0.14	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	930,224.32	5,607,659.33	1	RMBS
0.14	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	923,879.81	919,804.89	1	RMBS
0.14	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	921,673.35	4,781,661.33	1	RMBS
0.14	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	920,673.60	6,597,961.4	1	RMBS
0.14	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	917,279.25	6,422,934.92	1	RMBS
0.14	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	917,037.84	6,039,931.43	1	RMBS
0.13	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	908,991.50	8,963,604.41	1	RMBS
0.13	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	894,733.31	6,394,770.78	1	RMBS
0.13	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	883,846.40	6,747,162.2	1	RMBS
0.12	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	840,457.45	875,000	1	RMBS
0.12	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	818,875.53	5,642,794.26	1	RMBS
0.12	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	815,241.32	5,443,575.63	1	RMBS
0.12	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	812,009.41	4,192,591.65	1	RMBS
0.12	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	810,604.34	4,965,523.56	1	RMBS
0.12	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	809,134.24	5,639,249.89	1	RMBS
0.12	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	795,137.11	5,111,676.38	1	RMBS
0.12	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	792,563.75	4,866,471.4	1	RMBS
0.12	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	792,332.82	4,911,660.21	1	RMBS
0.11	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	770,407.29	4,784,134.08	1	RMBS
0.11	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	764,302.55	4,120,367.08	1	RMBS
0.11	FHR 5150 GI	3137H2Z23	FHR	2.5	10/25/2051	749,344.10	7,392,591.23	1	RMBS
0.11	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	747,438.11	4,815,145.05	1	RMBS
0.11	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	716,880.74	718,255.98	1	RMBS
0.10	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	707,337.72	5,007,236.29	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/12/2026

0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	698,636.67	4,545,453.59	1	RMBS
0.10	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	666,388.13	682,000	1	RMBS
0.10	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	644,594.44	646,196.1	1	RMBS
0.09	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	574,389.10	3,191,695.97	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	559,152.71	602,064.69	1	RMBS
0.08	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	547,642.87	3,438,678.27	1	RMBS
0.08	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	545,011.50	5,223,208.39	1	RMBS
0.08	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	524,059.24	2,976,357.9	1	RMBS
0.08	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	510,209.95	510,994.12	1	RMBS
0.07	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	442,004.87	3,011,941.79	1	RMBS
0.07	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	440,180.14	439,152.65	1	RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	434,822.54	2,966,365.01	1	RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	418,647.69	2,931,191.32	1	RMBS
0.06	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	377,727.42	378,969.91	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	357,386.54	2,276,657.72	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	346,809.07	367,490.32	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	300,716.70	1,738,188.56	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6903	6/25/2043	231,047.14	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	137,529.35	1,014,986.5	1	RMBS
0.01	CAS 2023-R07 2M1	20753BAA0	CAS	5.6403	9/25/2043	66,875.01	66,830.3	1	RMBS
0.00	US 10yr Ultra Fut Dec26		UXYZ6	0	12/21/2026	1,984.32	48	100000	FUTURES CONTRACTS
(0.03)	US ULTRA BOND CBT Dec26		WNZ6	0	12/21/2026	-214,558.75	35	100000	FUTURES CONTRACTS
(0.11)	US 5YR NOTE (CBT) Dec26		FVZ6	0	12/31/2026	-739,012.20	415	100000	FUTURES CONTRACTS
(0.19)	US LONG BOND(CBT) Dec26		USZ6	0	12/21/2026	-1,278,454.87	233	100000	FUTURES CONTRACTS
(1.08)	FNCL 3.5 11/26	01F0326B5	FNCL	3.5		-7,274,425.63	-8,565,000	1	RMBS
(1.86)	FNCL 4 11/26	01F0406B8	FNCL	4		-12,581,612.06	-14,400,000	1	RMBS
(4.04)	FNCL 2.5 11/26	01F0226B6	FNCL	2.5		-27,278,988.82	-34,916,000	1	RMBS
(8.28)	CASH	USD	USD	0		-55,959,970.00	-55,959,970	2	CASH