DMBS - DoubleLine Mortgage ETF
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% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
14.98	FNCL 5 1/27	01F050619	FNCL	5		102,889,475.28	108,586,000		RMBS
3.23	FNCL 4.5 1/27	01F042616	FNCL	4.5		22,160,284.92	24,075,000		RMBS
3.06	FN CA7186	3140QE6Y3	FN	2.5	9/1/2050	20,981,509.78	25,851,713.58		RMBS
3.02	FR SL4169	31427RT34	FR	2	2/1/2052	20,738,428.67	26,399,145.08		RMBS
2.86	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	19,626,906.52	20,950,721.88		RMBS
2.49	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	17,120,839.37	20,952,137.62		RMBS
2.24	FR TC8214	3130G8AQ0	FR	6	10/1/2056	15,396,270.87	15,365,241.38		RMBS
2.22	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	15,215,616.39	18,699,722.05		RMBS
2.17	FN FA0840	3140W05A9	FN	2.5	10/1/2051	14,880,306.03	18,360,119.49		RMBS
2.12	FN FA6148	3140W6ZN5	FN	6	5/1/2056	14,550,645.74	14,425,773.07		RMBS
2.09	FR SL6854	31427UTL7	FR	6	9/1/2054	14,381,380.16	14,278,529.34		RMBS
2.03	FR RA2001	3133KHGJ9	FR	4	1/1/2050	13,934,969.01	15,326,889.36		RMBS
1.92	FR SD2219	3132DPPC6	FR	3	3/1/2052	13,198,611.06	15,601,875.8		RMBS
1.92	FN FA2724	3140W3A25	FN	5.5	9/1/2055	13,154,087.62	13,482,384.21		RMBS
1.89	FN FA6109	3140W6YF3	FN	6	6/1/2056	12,989,697.14	12,958,720.87		RMBS
1.84	FN FA1705	3140W13P6	FN	2.5	3/1/2052	12,660,733.18	15,351,820.4		RMBS
1.82	FNCL 2 12/26	01F0206C8	FNCL	2		12,527,298.56	16,353,000		RMBS
1.63	FN FA5309	3140W53T9	FN	6	4/1/2056	11,170,996.28	11,072,471.98		RMBS
1.58	G2 787697	3622ADNN4	G2	3	5/20/2052	10,844,039.09	12,692,096.71		RMBS
1.57	G2 787829	3622ADSS8	G2	2.5	3/20/2052	10,815,233.31	13,173,551.58		RMBS
1.47	FN FA5843	3140W6P55	FN	2	1/1/2054	10,061,252.65	12,994,272.55		RMBS
1.44	FN FM9703	3140XDX92	FN	3	11/1/2051	9,871,075.01	11,666,349.72		RMBS
1.24	FR QF0454	3133BMQF5	FR	4.5	9/1/2052	8,529,988.36	9,188,124.83		RMBS
1.23	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,445,102.48	8,605,499		RMBS
1.22	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	8,395,781.94	9,624,616.61		RMBS
1.22	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,368,749.04	8,523,000		RMBS
1.19	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,152,826.60	8,107,476.7		RMBS
1.18	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,095,200.42	9,625,161.75		RMBS

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1.11	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	7,645,664.62	9,282,618.12		RMBS
1.10	G2 787860	3622ADTR9	G2	3	5/20/2051	7,523,425.82	8,793,174.04		RMBS
1.05	FN FS9026	3140XRA47	FN	5.5	9/1/2053	7,217,224.33	7,291,038		RMBS
1.02	FR QD8212	3133B6DR8	FR	3	3/1/2052	6,985,758.15	8,223,301.26		RMBS
0.99	FN FA3267	3140W3TZ2	FN	2.5	4/1/2052	6,826,869.37	8,358,690.62		RMBS
0.96	FR SL4485	31427R6X3	FR	3.5	9/1/2049	6,606,802.73	7,459,668.92		RMBS
0.95	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,518,734.32	6,800,000		RMBS
0.92	FN FA3913	3140W4K30	FN	2	3/1/2052	6,328,846.62	8,091,834.93		RMBS
0.88	STACR 2024-DNA1 M2	35564NBA0	STACR	5.8379	2/25/2044	6,056,446.80	6,000,000		RMBS
0.88	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,031,884.29	6,025,680.85		RMBS
0.83	FR SD5525	3132DTD64	FR	5.5	6/1/2054	5,695,727.38	5,756,347.01		RMBS
0.82	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	5,659,949.56	6,971,217.44		RMBS
0.81	FNCL 3 12/26	01F0306C7	FNCL	3		5,572,530.54	6,670,000		RMBS
0.78	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,384,464.04	5,423,712.68		RMBS
0.74	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,110,419.60	5,200,000		RMBS
0.72	B 03/18/27	912797UD7	B	0	3/18/2027	4,933,637.40	5,000,000		TREASURY
0.72	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	4,915,568.36	5,108,000		RMBS
0.70	FN CA6032	3140QDV27	FN	2.5	6/1/2050	4,820,591.01	5,867,458.92		RMBS
0.64	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,414,637.48	4,600,000		RMBS
0.63	FR SD7550	3132DVL78	FR	3	2/1/2052	4,322,449.72	5,058,273.12		RMBS
0.59	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,064,498.01	4,111,000		RMBS
0.58	FNCL 3.5 12/26	01F0326C3	FNCL	3.5		4,000,413.83	4,605,000		RMBS
0.58	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	3,956,471.30	4,100,000		RMBS
0.58	FN FS7819	3140XPVM8	FN	2	3/1/2052	3,953,935.14	5,040,872.13		RMBS
0.56	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,864,698.40	4,000,000		RMBS
0.55	FN CA7028	3140QEY22	FN	2.5	9/1/2050	3,764,968.04	4,569,994.07		RMBS
0.53	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,646,017.31	3,799,000		RMBS
0.53	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,621,618.38	3,750,000		RMBS
0.52	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,591,710.32	3,745,188.75		RMBS

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0.52	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,575,483.80	3,614,308.27		RMBS
0.52	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,570,918.48	3,600,000		RMBS
0.52	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,569,006.56	4,386,734.54		RMBS
0.52	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,543,348.63	3,614,661.93		RMBS
0.52	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,539,466.56	3,588,000		RMBS
0.51	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,523,349.78	4,322,945.36		RMBS
0.51	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,484,905.98	3,533,000		RMBS
0.50	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,457,470.10	3,591,000		RMBS
0.50	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,406,593.75	3,548,043.31		RMBS
0.47	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,231,962.94	3,365,266.18		RMBS
0.46	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,142,079.68	3,272,000		RMBS
0.46	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,137,973.99	4,004,718.35		RMBS
0.45	NET OTHER ASSETS					3,110,791.17	3,110,791.17		
0.45	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,078,700.18	25,553,026.49		RMBS
0.44	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,008,461.09	18,196,693.09		RMBS
0.44	AOMT 2026-3 M1	03466MAH5	AOMT	6.001	6/25/2071	3,005,165.85	3,124,000		RMBS
0.43	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	2,955,864.60	3,000,000		RMBS
0.42	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,876,111.10	3,000,000		RMBS
0.42	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,868,164.10	3,000,000		RMBS
0.42	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,865,974.70	3,000,000		RMBS
0.41	FN MA4733	31418EHK9	FN	4.5	9/1/2052	2,808,698.16	3,009,342.72		RMBS
0.38	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,636,172.48	3,412,422.86		RMBS
0.37	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,557,807.72	2,675,000		RMBS
0.37	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,557,751.51	2,686,554.84		RMBS
0.37	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,516,890.98	3,133,971.55		RMBS
0.37	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	2,508,105.39	2,501,893.69		RMBS
0.36	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,494,328.91	2,550,000		RMBS
0.36	DREYFUS GOVERN CASH GNT-INS	262006208	DGCXX	3.8057		2,440,780.54	2,440,780.54		CASH
0.35	VERUS 2026-INV1 M1	92541VAL8	VERUS	6.153	7/25/2071	2,412,970.50	2,500,000		RMBS

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0.34	MSILF Government Portfolio	61747C707	MVRXX	3.8684		2,368,992.85	2,368,992.85		CASH
0.34	Northern Institutional Funds -	665279808	NITXX	3.841		2,368,992.85	2,368,992.85		CASH
0.34	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,352,821.84	19,955,809.24		RMBS
0.34	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,351,078.41	12,624,419.2		RMBS
0.34	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,311,040.86	12,336,723.38		RMBS
0.33	FR SD8288	3132DWF57	FR	5	1/1/2053	2,264,957.85	2,359,762.54		RMBS
0.33	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,243,033.60	2,300,000		RMBS
0.31	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,123,344.04	23,301,954.92		RMBS
0.30	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,074,022.85	2,176,000		RMBS
0.30	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,073,044.10	2,115,520.86		RMBS
0.30	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,062,049.44	2,092,653.39		RMBS
0.30	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,037,873.18	2,100,000		RMBS
0.29	STACR 2024-HQA1 M2	35564NCA9	STACR	5.8879	3/25/2044	2,024,763.20	2,000,000		RMBS
0.29	CAS 2024-R01 1M2	20753UAB6	CAS	5.6879	1/25/2044	2,013,328.40	2,000,000		RMBS
0.29	FR RA5190	3133KLXT9	FR	2.5	5/1/2051	2,012,184.99	2,480,474.73		RMBS
0.29	FR SD5617	3132DTG20	FR	6	6/1/2054	1,974,739.72	1,955,660.22		RMBS
0.29	FR SD4888	3132DSND0	FR	6	2/1/2054	1,958,037.03	1,942,440.09		RMBS
0.28	CROSS 2026-NQM10 M1	12678QAH1	CROSS	6.262	9/25/2071	1,940,387.60	2,000,000		RMBS
0.28	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,892,890.80	2,000,000		RMBS
0.27	FN MA5039	31418ES50	FN	5.5	6/1/2053	1,884,623.79	1,915,391.43		RMBS
0.27	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,877,622.32	12,391,853.51		RMBS
0.27	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,836,991.78	2,363,740.47		RMBS
0.27	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,829,441.16	1,861,000		RMBS
0.27	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,827,432.60	2,337,978.18		RMBS
0.26	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,789,422.32	1,861,533.82		RMBS
0.24	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,619,855.02	1,911,519.73		RMBS
0.23	CAS 2024-R05 2M2	20754XAC7	CAS	5.5879	7/25/2044	1,601,859.17	1,598,293.7		RMBS
0.23	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,592,983.77	1,635,000		RMBS

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0.22	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,495,897.97	8,704,312.91		RMBS
0.22	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,495,658.88	10,315,358.37		RMBS
0.22	CAS 2024-R02 1M2	20754GAE0	CAS	5.6879	2/25/2044	1,479,024.90	1,470,208.21		RMBS
0.21	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,444,775.10	1,500,000		RMBS
0.21	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,432,249.97	1,450,000		RMBS
0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,416,568.51	1,450,000		RMBS
0.20	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,388,798.82	11,020,787.17		RMBS
0.20	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,384,999.08	8,704,401.35		RMBS
0.19	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,274,367.51	1,300,000		RMBS
0.18	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,259,561.31	8,473,386.69		RMBS
0.18	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,253,221.71	8,753,620.49		RMBS
0.18	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,247,898.60	1,300,000		RMBS
0.18	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,242,629.37	9,676,751.27		RMBS
0.17	NRZT 2026-NQM8 M1	64832RAH3	NRZT	5.992	8/25/2066	1,201,132.38	1,250,000		RMBS
0.17	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,185,132.54	8,311,155.51		RMBS
0.16	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,126,186.16	1,148,000		RMBS
0.16	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,116,032.79	7,544,855.67		RMBS
0.16	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,101,729.95	6,832,217.7		RMBS
0.16	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,101,230.12	6,836,944.8		RMBS
0.16	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,067,074.07	1,089,000		RMBS
0.15	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,034,032.06	7,164,756.97		RMBS
0.15	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,033,338.64	11,069,429.32		RMBS
0.15	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,032,460.66	7,369,891.75		RMBS
0.15	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,024,615.10	9,785,423.88		RMBS
0.15	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,010,911.92	6,807,946.1		RMBS
0.15	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,008,090.28	5,999,908.84		RMBS
0.15	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.7879	4/25/2042	1,007,558.80	1,000,000		RMBS
0.14	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	977,063.20	1,000,000		RMBS
0.14	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	976,736.00	1,000,000		RMBS

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0.14	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	964,319.10	1,061,676.3		RMBS
0.14	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	963,355.60	1,000,000		RMBS
0.14	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	956,606.70	1,000,000		RMBS
0.14	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	943,069.12	7,481,605.71		RMBS
0.14	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	942,823.74	5,976,816.88		RMBS
0.13	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	922,108.11	5,522,809.23		RMBS
0.13	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	909,651.43	6,500,551.53		RMBS
0.13	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	907,100.43	4,692,283.05		RMBS
0.13	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	904,585.17	6,002,056.43		RMBS
0.13	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	901,770.25	901,869.37		RMBS
0.13	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	901,278.57	6,321,603.29		RMBS
0.13	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	889,305.66	8,868,375.04		RMBS
0.13	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	881,935.23	6,274,997.66		RMBS
0.13	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	865,869.13	6,667,507.54		RMBS
0.12	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	837,304.74	875,000		RMBS
0.12	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	808,440.39	4,764,239.06		RMBS
0.12	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	805,337.25	5,366,771.86		RMBS
0.12	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	802,457.50	5,551,683.19		RMBS
0.12	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	801,128.12	5,541,408.83		RMBS
0.12	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	798,082.90	4,886,970.81		RMBS
0.12	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	793,072.71	4,156,506.77		RMBS
0.11	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	784,044.99	4,870,071.53		RMBS
0.11	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	781,799.29	5,038,369.66		RMBS
0.11	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	760,986.30	4,747,935.58		RMBS
0.11	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	750,900.11	4,053,678.22		RMBS
0.11	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	740,264.07	4,768,120.58		RMBS
0.11	FHR 5150 GI	3137H2Z23	FHR	2.5	10/25/2051	739,036.91	7,317,704.26		RMBS
0.10	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	704,530.31	4,980,374.93		RMBS
0.10	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	701,405.84	702,889.15		RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 11/20/2026

0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	685,288.13	4,504,953.59		RMBS
0.10	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	664,936.50	682,000		RMBS
0.09	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	628,366.51	630,530.62		RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	565,148.18	3,143,367.17		RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	558,501.11	596,505.36		RMBS
0.08	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	546,074.11	3,421,304.73		RMBS
0.08	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	529,792.76	5,105,388.14		RMBS
0.08	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	523,912.39	2,963,620.49		RMBS
0.07	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	486,386.51	485,367.72		RMBS
0.06	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	444,188.43	2,997,918.75		RMBS
0.06	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	430,433.51	429,666.08		RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	429,513.47	2,915,953.08		RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	412,746.02	2,915,820.24		RMBS
0.05	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	371,137.32	370,742.11		RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	350,042.54	364,798.23		RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	345,957.77	2,211,422.25		RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	289,993.75	1,710,054.36		RMBS
0.04	US LONG BOND(CBT) Dec26		USZ6	0	12/21/2026	264,401.80	128		FUTURES CONTRACTS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.8879	6/25/2043	230,926.32	230,833.99		RMBS
0.03	US 5YR NOTE (CBT) Dec26		FVZ6	0	12/31/2026	172,178.90	165		FUTURES CONTRACTS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	136,164.78	1,004,611.78		RMBS
0.01	US 10yr Ultra Fut Dec26		UXYZ6	0	12/21/2026	85,652.80	67		FUTURES CONTRACTS
0.01	US ULTRA BOND CBT Dec26		WNZ6	0	12/21/2026	53,649.90	23		FUTURES CONTRACTS
0.01	CAS 2023-R07 2M1	20753BAA0	CAS	5.8379	9/25/2043	40,666.99	40,666.27		RMBS
(0.13)	US 2YR NOTE (CBT) Dec26		TUZ6	0	12/31/2026	-869,280.09	-1,545		FUTURES CONTRACTS
(1.22)	FNCL 2.5 12/26	01F0226C4	FNCL	2.5		-8,392,818.39	-10,493,000		RMBS
(1.88)	FNCL 4 1/27	01F040610	FNCL	4		-12,883,500.00	-14,400,000		RMBS
(16.89)	CASH	USD	USD	0		-116,018,015.09	-116,018,015.09		CASH