

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/3/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
3.28	JPMorgan US Government Money M	4812C2270	MGMXX	3.7152		22,491,162.73	22,491,166.03	1	CASH
2.80	FNCL 2.5 3/26	01F022634	FNCL	2.5		19,240,254.83	22,759,000	1	RMBS
2.64	FR SD0778	3132DM2K0	FR	2.5	12/1/2051	18,113,488.12	21,371,614.58	1	RMBS
2.45	FN FA3421	3140W3YT0	FN	2	11/1/2051	16,781,459.93	20,560,624.88	1	RMBS
2.16	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,787,794.97	14,507,794.26	1	RMBS
2.06	FN FA1705	3140W13P6	FN	2.5	3/1/2052	14,123,647.07	16,265,932.74	1	RMBS
2.03	FR SD8492	3132DWNH2	FR	5	1/1/2055	13,926,913.84	13,942,977.97	1	RMBS
1.99	FN FM7418	3140XBG46	FN	2.5	6/1/2051	13,663,539.40	15,848,822.3	1	RMBS
1.87	FR QC9560	3133AUTR9	FR	2	10/1/2051	12,836,887.96	15,695,245.57	1	RMBS
1.84	G2 787697	3622ADNN4	G2	3	5/20/2052	12,591,969.70	13,965,024.02	1	RMBS
1.79	FR QD0957	3133AXB27	FR	3	11/1/2051	12,307,772.04	13,806,713.2	1	RMBS
1.79	G2 787829	3622ADSS8	G2	2.5	3/20/2052	12,266,736.20	14,269,058.85	1	RMBS
1.75	GNR 2025-205 FD	38385K3N8	GNR	4.853	11/20/2055	12,036,967.10	11,987,217.6	1	RMBS
1.70	FR SL1637	31427NZB8	FR	2	12/1/2051	11,687,973.85	14,273,520.22	1	RMBS
1.50	FNCL 3.5 3/26	01F032633	FNCL	3.5		10,317,283.74	11,200,000	1	RMBS
1.40	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	9,582,432.90	10,385,640.99	1	RMBS
1.37	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,431,929.31	9,121,250.09	1	RMBS
1.36	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,323,655.36	9,130,984.7	1	RMBS
1.36	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,307,655.43	8,949,528.71	1	RMBS
1.34	FR QB6389	3133ADC20	FR	2	12/1/2050	9,218,379.68	11,293,765.95	1	RMBS
1.32	FN FA1285	3140W1NB5	FN	3	6/1/2052	9,059,375.27	10,119,525.13	1	RMBS
1.27	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,692,104.22	10,030,968.01	1	RMBS
1.26	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,650,711.62	8,378,919.61	1	RMBS
1.26	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,641,888.33	8,523,000	1	RMBS
1.22	G2 787860	3622ADTR9	G2	3	5/20/2051	8,367,591.13	9,267,180.78	1	RMBS
1.20	FN CB3095	3140QNNM0	FN	2	3/1/2052	8,258,205.70	10,216,427.61	1	RMBS
1.17	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,059,160.30	9,021,035.22	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/3/2026

1.13	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,733,748.41	7,479,006.56	1	RMBS
1.12	FN MA5503	31418FDH7	FN	5.5	10/1/2044	7,698,633.65	7,559,342.24	1	RMBS
1.03	FN BU6901	3140M8U31	FN	2.5	4/1/2052	7,050,437.65	8,288,507.73	1	RMBS
1.00	FN BV3049	3140MGL74	FN	3	2/1/2052	6,875,611.70	7,660,015.86	1	RMBS
0.99	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,816,030.49	6,800,000	1	RMBS
0.99	FR QG1227	3133C1LG3	FR	3	4/1/2053	6,772,236.53	7,654,205.73	1	RMBS
0.97	FN BU3685	3140M5CX1	FN	2	11/1/2051	6,670,768.72	8,143,527	1	RMBS
0.96	FR SL2062	31427PJG0	FR	5.5	7/1/2055	6,615,057.14	6,397,166.35	1	RMBS
0.96	FR RJ4841	3142GVLX7	FR	5.5	9/1/2055	6,562,234.06	6,347,516.49	1	RMBS
0.94	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,483,291.03	6,298,258.54	1	RMBS
0.93	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,412,059.79	6,200,853.33	1	RMBS
0.92	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	6,319,236.89	7,401,744.57	1	RMBS
0.91	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,254,077.67	6,059,717.5	1	RMBS
0.88	STACR 2024-DNA1 M2	35564NBA0	STACR	5.6473	2/25/2044	6,070,744.03	6,000,000	1	RMBS
0.87	GNR 2025-196 QF	38385JFF5	GNR	4.853	11/20/2055	5,990,682.65	5,964,780.76	1	RMBS
0.81	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,526,129.03	6,403,275.36	1	RMBS
0.79	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,451,899.53	5,441,447.04	1	RMBS
0.77	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,305,313.58	5,200,000	1	RMBS
0.75	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,146,720.82	5,108,000	1	RMBS
0.72	FR SD7550	3132DVL78	FR	3	2/1/2052	4,971,675.32	5,500,678.4	1	RMBS
0.70	CASH	USD		0		4,780,424.05	4,780,424.54	1	CASH
0.69	FN BU1215	3140M2K50	FN	2.5	3/1/2052	4,726,372.84	5,480,983.57	1	RMBS
0.68	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,634,750.62	4,600,000	1	RMBS
0.67	FR QA6656	3133A1MD1	FR	3	2/1/2050	4,563,389.02	5,104,849.56	1	RMBS
0.66	FR QC8218	3133ATDX6	FR	2	10/1/2051	4,527,601.88	5,501,473.9	1	RMBS
0.66	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,515,876.38	5,018,134.5	1	RMBS
0.65	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,463,753.12	5,421,337.43	1	RMBS
0.63	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,315,712.63	4,988,960.37	1	RMBS
0.62	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,224,008.07	4,195,493.4	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/3/2026

0.61	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,203,829.78	4,111,000	1	RMBS
0.61	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,195,390.71	4,066,722.21	1	RMBS
0.60	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,125,044.55	4,100,000	1	RMBS
0.59	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,070,080.82	3,985,194.1	1	RMBS
0.59	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,054,574.89	4,744,503.95	1	RMBS
0.59	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	4,024,132.49	4,000,000	1	RMBS
0.58	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,948,180.87	4,609,355.99	1	RMBS
0.57	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,912,174.17	3,903,654.08	1	RMBS
0.56	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,808,737.25	3,799,000	1	RMBS
0.55	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,779,227.95	3,750,000	1	RMBS
0.54	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,686,734.38	3,677,619.44	1	RMBS
0.54	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,675,825.34	3,600,000	1	RMBS
0.53	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,661,163.31	3,588,000	1	RMBS
0.52	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,601,156.73	3,591,000	1	RMBS
0.52	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,593,849.73	3,533,000	1	RMBS
0.51	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,511,476.18	4,269,298.75	1	RMBS
0.51	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,508,827.82	3,393,248.69	1	RMBS
0.49	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,371,703.24	19,679,910.57	1	RMBS
0.49	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,333,439.26	3,296,222.34	1	RMBS
0.48	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,283,655.61	3,272,000	1	RMBS
0.47	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,215,161.93	3,280,796.61	1	RMBS
0.44	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,052,116.36	3,000,000	1	RMBS
0.44	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	3,024,226.27	3,000,000	1	RMBS
0.44	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	3,017,900.40	3,000,000	1	RMBS
0.44	CAS 2024-R05 2M2	20754XAC7	CAS	5.3973	7/25/2044	3,014,305.22	3,000,000	1	RMBS
0.44	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	3,007,739.21	3,000,000	1	RMBS
0.43	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,942,065.41	3,617,344.72	1	RMBS
0.42	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,855,623.27	2,824,037.94	1	RMBS
0.40	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,768,570.50	21,967,186.18	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/3/2026

0.39	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,684,680.66	2,675,000	1	RMBS
0.39	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,666,389.15	3,133,975.53	1	RMBS
0.39	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,652,646.50	13,724,792.07	1	RMBS
0.38	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,615,768.45	13,672,701.02	1	RMBS
0.38	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,592,008.70	2,550,000	1	RMBS
0.38	FR SD8288	3132DWF57	FR	5	1/1/2053	2,580,214.58	2,573,530.71	1	RMBS
0.37	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,537,566.41	2,501,695.08	1	RMBS
0.37	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,534,760.25	25,811,934.55	1	RMBS
0.35	FR SD5617	3132DTG20	FR	6	6/1/2054	2,424,956.29	2,320,734.7	1	RMBS
0.35	FR SD4888	3132DSND0	FR	6	2/1/2054	2,414,095.28	2,313,435.7	1	RMBS
0.34	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,359,714.74	2,321,234.61	1	RMBS
0.34	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,305,718.42	2,300,000	1	RMBS
0.33	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,282,493.82	2,243,207.37	1	RMBS
0.32	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,197,430.75	15,141,536.1	1	RMBS
0.32	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,181,327.90	2,176,000	1	RMBS
0.31	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,113,527.19	2,100,000	1	RMBS
0.31	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,101,794.82	2,082,733.13	1	RMBS
0.30	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	2,070,885.87	13,159,508.66	1	RMBS
0.30	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,042,392.01	2,502,337.83	1	RMBS
0.30	FR SD3489	3132DQ2W5	FR	2	3/1/2052	2,038,083.28	2,489,056.44	1	RMBS
0.30	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6973	3/25/2044	2,024,903.24	2,000,000	1	RMBS
0.29	CAS 2024-R01 1M2	20753UAB6	CAS	5.4973	1/25/2044	2,023,826.05	2,000,000	1	RMBS
0.28	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,895,017.04	1,861,000	1	RMBS
0.27	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,831,730.88	2,048,311.16	1	RMBS
0.25	FHR 4631 GF	3137BSZD8	FHR	4.3218	11/15/2046	1,735,594.10	1,751,586.89	1	RMBS
0.25	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,682,777.88	1,822,488.38	1	RMBS
0.24	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,644,520.76	1,635,000	1	RMBS
0.22	CAS 2024-R02 1M2	20754GAE0	CAS	5.4973	2/25/2044	1,510,840.41	1,500,000	1	RMBS
0.22	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,482,950.32	1,450,000	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/3/2026

0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,466,360.34	1,450,000	1	RMBS
0.21	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,445,262.67	9,410,294.58	1	RMBS
0.21	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,424,521.77	10,494,729.09	1	RMBS
0.20	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,402,655.66	9,429,114.43	1	RMBS
0.20	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,400,425.83	8,922,243.42	1	RMBS
0.20	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,375,739.83	11,697,751.78	1	RMBS
0.19	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,316,467.38	1,300,000	1	RMBS
0.19	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,304,522.32	1,300,000	1	RMBS
0.19	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,277,681.96	8,892,753.19	1	RMBS
0.19	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,271,239.45	7,490,249.17	1	RMBS
0.18	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,242,752.45	8,659,377.92	1	RMBS
0.18	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,238,670.13	11,105,294.34	1	RMBS
0.17	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,178,917.41	7,424,625.63	1	RMBS
0.17	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,169,257.07	1,151,139.41	1	RMBS
0.17	GNR 2019-31 GF	38381RXE4	GNR	4.2398	3/20/2049	1,168,584.69	1,179,648.41	1	RMBS
0.17	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,164,920.90	7,898,981.5	1	RMBS
0.17	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,160,735.67	1,148,000	1	RMBS
0.17	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,136,083.98	6,346,762.71	1	RMBS
0.17	US ULTRA BOND CBT Mar26		WNH6	0	3/20/2026	1,134,547.11	-458	100000	FUTURES CONTRACTS
0.16	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,124,166.37	7,176,044.65	1	RMBS
0.16	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,110,801.08	11,773,466.06	1	RMBS
0.16	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,109,936.59	1,089,000	1	RMBS
0.16	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,099,377.46	7,822,296.93	1	RMBS
0.16	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,081,387.84	1,076,300.84	1	RMBS
0.16	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,063,645.21	1,123,323	1	RMBS
0.15	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,041,888.88	7,553,153.3	1	RMBS
0.15	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,038,739.66	6,500,870.76	1	RMBS
0.15	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	1,023,803.20	9,761,856.87	1	RMBS
0.15	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5973	4/25/2042	1,023,281.76	1,000,000	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/3/2026

0.15	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,015,041.66	1,000,000	1	RMBS
0.15	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,015,014.21	7,010,005.31	1	RMBS
0.15	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,014,952.46	5,979,180.73	1	RMBS
0.15	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	1,013,539.09	1,000,000	1	RMBS
0.15	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,012,407.02	1,000,000	1	RMBS
0.15	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,006,739.81	8,165,209.25	1	RMBS
0.15	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	1,001,683.23	1,000,000	1	RMBS
0.14	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	989,957.72	6,855,268.59	1	RMBS
0.14	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	982,959.47	6,447,135.03	1	RMBS
0.14	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	979,213.35	6,776,407.05	1	RMBS
0.14	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	973,944.08	964,253.14	1	RMBS
0.14	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	957,168.85	5,146,122.59	1	RMBS
0.13	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	926,067.79	5,763,336.08	1	RMBS
0.13	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	911,392.05	5,307,752.44	1	RMBS
0.13	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	893,731.75	5,216,370.73	1	RMBS
0.13	FNR 2021-94 IO	3136BXX98	FNR	3	1/25/2052	892,750.62	5,286,305.45	1	RMBS
0.13	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	891,892.99	5,975,674.28	1	RMBS
0.13	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	877,560.30	4,541,665.38	1	RMBS
0.13	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	876,833.03	875,000	1	RMBS
0.13	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	875,913.65	5,452,583.77	1	RMBS
0.13	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	871,076.62	867,756.8	1	RMBS
0.12	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	852,675.34	5,086,265.64	1	RMBS
0.12	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	850,445.50	4,429,756.91	1	RMBS
0.12	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	833,025.34	825,055.94	1	RMBS
0.12	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	827,186.60	5,167,829.28	1	RMBS
0.12	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	808,792.17	4,961,871.33	1	RMBS
0.11	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	751,955.39	5,392,307	1	RMBS
0.10	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	692,387.91	682,000	1	RMBS
0.09	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	647,256.04	639,171.69	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/3/2026

0.09	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	641,108.55	652,401.39	1	RMBS
0.09	GNR 2021-206 A1	38383DWN4	GNR	3.5	11/20/2051	636,600.85	3,412,367.8	1	RMBS
0.09	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	616,203.01	5,689,996	1	RMBS
0.08	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	581,904.71	581,861.86	1	RMBS
0.08	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	560,319.90	554,398.41	1	RMBS
0.08	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	548,004.35	3,178,207.69	1	RMBS
0.08	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	534,090.18	527,459.93	1	RMBS
0.08	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	515,990.77	3,553,981.69	1	RMBS
0.07	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	488,478.03	3,216,747.88	1	RMBS
0.07	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	460,025.33	3,176,440.4	1	RMBS
0.07	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	457,054.51	3,176,471.03	1	RMBS
0.06	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	414,571.00	2,430,294.07	1	RMBS
0.06	FN MA5038	31418ES43	FN	5	6/1/2053	405,356.63	404,366.37	1	RMBS
0.05	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	326,825.26	1,858,205.94	1	RMBS
0.05	CAS 2023-R07 2M1	20753BAA0	CAS	5.6473	9/25/2043	324,478.79	323,127.77	1	RMBS
0.04	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6973	6/25/2043	294,139.30	293,567.85	1	RMBS
0.04	US 2YR NOTE (CBT) Mar26		TUH6	0	3/31/2026	268,204.60	-1,400	200000	FUTURES CONTRACTS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	158,208.54	1,115,479.32	1	RMBS
(0.04)	US 10yr Ultra Fut Mar26		UXYH6	0	3/20/2026	-281,501.28	335	100000	FUTURES CONTRACTS
(0.08)	US LONG BOND(CBT) Mar26		USH6	0	3/20/2026	-539,016.40	548	100000	FUTURES CONTRACTS
(0.20)	US 5YR NOTE (CBT) Mar26		FVH6	0	3/31/2026	-1,355,842.84	2,685	100000	FUTURES CONTRACTS
(1.66)	FNCL 3 2/26	01F030629	FNCL	3		-11,399,563.51	-12,900,000	1	RMBS
(3.86)	FNCL 2 2/26	01F020620	FNCL	2		-26,513,291.80	-32,800,000	1	RMBS