

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/26/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
3.20	FNCL 2.5 3/26	01F022634	FNCL	2.5		22,246,394.70	25,739,000	1	RMBS
3.00	JPMorgan US Government Money M	4812C2270	MGMXX	3.6341		20,858,775.97	20,858,773.94	1	CASH
2.43	FN FA3421	3140W3YT0	FN	2	11/1/2051	16,932,085.94	20,281,052.26	1	RMBS
2.30	FR QD1679	3133AX2L5	FR	2.5	11/1/2051	15,997,619.88	18,347,571.16	1	RMBS
2.09	FNR 2026-10 FA	3136BYT44	FNR	4.6389	10/25/2054	14,509,059.39	14,500,000	1	RMBS
2.09	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,507,695.88	14,179,062.75	1	RMBS
2.07	FN FA1705	3140W13P6	FN	2.5	3/1/2052	14,378,704.70	16,202,630.01	1	RMBS
2.00	FR SD8492	3132DWNH2	FR	5	1/1/2055	13,918,957.08	13,849,517.77	1	RMBS
1.99	FN FM7418	3140XBG46	FN	2.5	6/1/2051	13,818,328.37	15,679,321.12	1	RMBS
1.87	FR QC9560	3133AUTR9	FR	2	10/1/2051	13,004,331.53	15,541,000.06	1	RMBS
1.82	G2 787697	3622ADNN4	G2	3	5/20/2052	12,690,299.01	13,833,034.45	1	RMBS
1.79	G2 787829	3622ADSS8	G2	2.5	3/20/2052	12,440,122.06	14,194,194.64	1	RMBS
1.78	FR QD0957	3133AXB27	FR	3	11/1/2051	12,379,320.48	13,599,097.54	1	RMBS
1.73	GNR 2025-205 FD	38385K3N8	GNR	4.8115	11/20/2055	12,038,191.60	11,974,423.29	1	RMBS
1.69	FR SL1637	31427NZB8	FR	2	12/1/2051	11,738,218.58	14,015,616.36	1	RMBS
1.54	FN CB3038	3140QNLU4	FN	2	3/1/2052	10,701,113.32	12,785,769.82	1	RMBS
1.51	FNCL 3.5 3/26	01F032633	FNCL	3.5		10,528,872.32	11,200,000	1	RMBS
1.40	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	9,727,348.84	10,337,307.29	1	RMBS
1.36	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,445,859.78	9,103,307.43	1	RMBS
1.33	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,285,681.70	9,070,508.42	1	RMBS
1.33	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,218,333.86	8,842,369.13	1	RMBS
1.32	FN FA1285	3140W1NB5	FN	3	6/1/2052	9,151,452.12	10,034,277.88	1	RMBS
1.30	FN BV8526	3140MNPL4	FN	3	5/1/2052	9,035,400.40	9,988,389.62	1	RMBS
1.26	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,798,740.33	9,965,417.64	1	RMBS
1.26	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,734,724.75	8,523,000	1	RMBS
1.24	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,595,555.91	8,310,986.14	1	RMBS
1.22	G2 787860	3622ADTR9	G2	3	5/20/2051	8,458,870.61	9,207,780.34	1	RMBS

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1.21	FN CB3095	3140QNNM0	FN	2	3/1/2052	8,406,563.16	10,164,744.63	1	RMBS
1.17	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,159,196.72	8,949,392.31	1	RMBS
1.11	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,710,913.75	7,431,268.72	1	RMBS
1.08	FN MA5503	31418FDH7	FN	5.5	10/1/2044	7,483,026.08	7,328,630.74	1	RMBS
1.01	FN BV3049	3140MGL74	FN	3	2/1/2052	6,995,604.70	7,640,879.98	1	RMBS
0.99	FR QG1227	3133C1LG3	FR	3	4/1/2053	6,900,193.52	7,635,661.58	1	RMBS
0.98	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,844,066.84	6,800,000	1	RMBS
0.98	FN BU6901	3140M8U31	FN	2.5	4/1/2052	6,841,179.81	7,864,429.96	1	RMBS
0.96	FN BU3685	3140M5CX1	FN	2	11/1/2051	6,677,864.25	7,969,116.64	1	RMBS
0.95	FR SL2062	31427PJG0	FR	5.5	7/1/2055	6,620,652.33	6,380,536.8	1	RMBS
0.94	FR RJ4841	3142GVLX7	FR	5.5	9/1/2055	6,527,676.00	6,292,336.23	1	RMBS
0.93	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,493,539.45	6,280,657.57	1	RMBS
0.93	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	6,446,665.19	7,384,333.57	1	RMBS
0.91	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,301,520.54	6,072,989.69	1	RMBS
0.89	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,221,991.52	6,010,806.7	1	RMBS
0.87	STACR 2024-DNA1 M2	35564NBA0	STACR	5.6172	2/25/2044	6,067,302.27	6,000,000	1	RMBS
0.86	GNR 2025-196 QF	38385JFF5	GNR	4.8115	11/20/2055	5,989,004.58	5,956,539.48	1	RMBS
0.81	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,605,064.15	6,355,153.8	1	RMBS
0.79	FN FM3302	3140X6U41	FN	3	3/1/2050	5,483,266.20	6,007,066.89	1	RMBS
0.78	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,434,318.84	5,392,357.46	1	RMBS
0.76	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,313,334.82	5,200,000	1	RMBS
0.74	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,142,568.64	5,108,000	1	RMBS
0.72	FR SD7550	3132DVL78	FR	3	2/1/2052	5,028,617.85	5,464,691.2	1	RMBS
0.67	FN BU1215	3140M2K50	FN	2.5	3/1/2052	4,686,807.21	5,308,489.47	1	RMBS
0.67	FR QA6656	3133A1MD1	FR	3	2/1/2050	4,648,308.82	5,092,331.13	1	RMBS
0.67	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,642,110.39	4,600,000	1	RMBS
0.66	FR QC8218	3133ATDX6	FR	2	10/1/2051	4,620,078.52	5,488,082.11	1	RMBS
0.66	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,600,126.69	5,006,202.75	1	RMBS
0.65	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,537,384.19	5,388,077.12	1	RMBS

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0.63	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,372,920.78	4,946,938.37	1	RMBS
0.61	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,209,911.32	4,111,000	1	RMBS
0.60	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,193,521.33	4,137,090.6	1	RMBS
0.60	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,160,901.35	4,023,148.68	1	RMBS
0.59	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,138,347.72	4,100,000	1	RMBS
0.59	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,111,105.27	4,704,587.25	1	RMBS
0.58	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,064,077.96	3,969,142.97	1	RMBS
0.58	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	4,037,113.78	4,000,000	1	RMBS
0.58	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,015,241.90	4,584,754.64	1	RMBS
0.56	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,904,602.50	3,871,001.43	1	RMBS
0.55	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,822,624.72	3,799,000	1	RMBS
0.54	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,775,660.02	3,750,000	1	RMBS
0.53	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,682,071.49	3,600,000	1	RMBS
0.53	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,679,713.17	3,646,243.02	1	RMBS
0.53	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,672,839.95	3,588,000	1	RMBS
0.52	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,624,059.55	3,591,000	1	RMBS
0.52	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,600,378.93	3,533,000	1	RMBS
0.51	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,572,225.15	4,245,877.55	1	RMBS
0.51	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,545,629.68	28,052,732.43	1	RMBS
0.51	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,514,081.03	3,386,657.4	1	RMBS
0.47	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,303,098.15	19,407,423.45	1	RMBS
0.47	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,302,485.96	3,272,000	1	RMBS
0.47	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,283,160.24	3,251,083.82	1	RMBS
0.47	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,238,247.77	3,263,072.45	1	RMBS
0.44	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,069,304.24	3,000,000	1	RMBS
0.43	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	3,025,344.83	3,000,000	1	RMBS
0.43	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	3,017,170.71	3,000,000	1	RMBS
0.43	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	3,015,327.18	3,000,000	1	RMBS
0.43	CAS 2024-R05 2M2	20754XAC7	CAS	5.3672	7/25/2044	3,012,808.85	3,000,000	1	RMBS

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0.43	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,996,112.77	3,601,070.65	1	RMBS
0.41	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,854,731.70	2,810,434.47	1	RMBS
0.39	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,725,128.32	21,824,618.53	1	RMBS
0.39	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,685,655.99	3,133,975.13	1	RMBS
0.39	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,681,099.35	2,675,000	1	RMBS
0.37	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,599,121.57	2,550,000	1	RMBS
0.37	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,596,895.42	13,643,310.97	1	RMBS
0.37	FR SD8288	3132DWF57	FR	5	1/1/2053	2,579,747.15	2,556,378.05	1	RMBS
0.37	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,560,129.25	13,481,165.91	1	RMBS
0.36	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,492,732.71	2,450,817.51	1	RMBS
0.36	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,477,873.19	25,641,114.25	1	RMBS
0.35	FR SD5617	3132DTG20	FR	6	6/1/2054	2,421,259.54	2,311,147.08	1	RMBS
0.34	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,362,746.72	2,317,341.84	1	RMBS
0.34	FR SD4888	3132DSND0	FR	6	2/1/2054	2,341,041.80	2,238,138.36	1	RMBS
0.33	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,320,317.79	2,300,000	1	RMBS
0.32	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,253,860.40	2,209,220.37	1	RMBS
0.31	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,181,121.12	2,176,000	1	RMBS
0.31	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,178,964.54	15,040,219.52	1	RMBS
0.30	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,119,282.99	2,100,000	1	RMBS
0.30	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,089,090.90	2,056,177.21	1	RMBS
0.30	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,079,608.91	2,490,933.66	1	RMBS
0.30	FR SD3489	3132DQ2W5	FR	2	3/1/2052	2,076,937.54	2,479,534.98	1	RMBS
0.29	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	2,029,061.51	13,078,815.02	1	RMBS
0.29	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6672	3/25/2044	2,025,854.47	2,000,000	1	RMBS
0.29	CAS 2024-R01 1M2	20753UAB6	CAS	5.4672	1/25/2044	2,016,295.96	2,000,000	1	RMBS
0.29	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	2,003,996.51	2,000,000	1	RMBS
0.27	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,900,786.87	1,861,000	1	RMBS
0.27	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,856,257.01	2,034,310.73	1	RMBS
0.25	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,709,359.28	1,815,252.06	1	RMBS

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0.24	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,661,038.02	1,635,000	1	RMBS
0.23	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,627,680.63	9,334,371.14	1	RMBS
0.22	CAS 2024-R02 1M2	20754GAE0	CAS	5.4672	2/25/2044	1,509,764.51	1,500,000	1	RMBS
0.21	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,485,659.54	1,450,000	1	RMBS
0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,474,542.73	1,450,000	1	RMBS
0.20	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,416,746.44	9,352,361.97	1	RMBS
0.20	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,407,090.54	10,411,311.37	1	RMBS
0.20	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,394,123.24	9,394,389.86	1	RMBS
0.20	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,392,321.46	8,873,277.78	1	RMBS
0.19	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,330,705.94	11,648,087.6	1	RMBS
0.19	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,321,140.47	1,300,000	1	RMBS
0.19	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,308,500.15	1,300,000	1	RMBS
0.18	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,264,979.01	8,832,763.69	1	RMBS
0.18	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,254,989.19	7,450,524.03	1	RMBS
0.17	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,214,494.22	8,574,751.55	1	RMBS
0.17	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,209,457.57	10,989,417.21	1	RMBS
0.17	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,163,779.86	7,386,764.35	1	RMBS
0.17	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,163,272.02	1,148,000	1	RMBS
0.17	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,154,729.19	7,850,466.23	1	RMBS
0.16	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,128,036.32	1,111,763.59	1	RMBS
0.16	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,126,784.11	6,317,070.61	1	RMBS
0.16	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,111,646.33	1,089,000	1	RMBS
0.16	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,110,929.79	11,720,043.4	1	RMBS
0.16	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,099,138.17	7,125,082.5	1	RMBS
0.16	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,092,111.90	7,796,917.09	1	RMBS
0.16	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,079,826.37	1,120,259.7	1	RMBS
0.15	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,052,611.75	5,943,325.78	1	RMBS
0.15	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,039,359.23	1,035,946.99	1	RMBS
0.15	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,026,600.63	6,469,914.77	1	RMBS

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0.15	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5672	4/25/2042	1,021,661.38	1,000,000	1	RMBS
0.15	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,017,869.97	1,000,000	1	RMBS
0.15	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,017,723.88	7,473,293.6	1	RMBS
0.15	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	1,017,577.79	1,000,000	1	RMBS
0.15	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,014,356.84	1,000,000	1	RMBS
0.14	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,006,342.72	6,969,595.72	1	RMBS
0.14	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	1,006,252.28	1,000,000	1	RMBS
0.14	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	997,918.15	9,662,669.08	1	RMBS
0.14	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	992,415.40	8,102,325.59	1	RMBS
0.14	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	982,022.08	6,816,842.3	1	RMBS
0.14	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	971,392.24	6,734,237.72	1	RMBS
0.14	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	965,812.97	6,410,949.84	1	RMBS
0.14	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	950,605.61	942,049.24	1	RMBS
0.14	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	947,245.53	5,123,231.94	1	RMBS
0.13	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	919,244.80	5,731,600.62	1	RMBS
0.13	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	900,399.09	5,276,694.71	1	RMBS
0.13	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	881,977.74	5,182,261.66	1	RMBS
0.13	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	881,769.04	5,258,576.69	1	RMBS
0.13	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	881,365.55	875,000	1	RMBS
0.13	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	879,306.37	5,907,120.64	1	RMBS
0.12	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	866,012.11	5,437,460.53	1	RMBS
0.12	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	855,131.82	4,509,618.23	1	RMBS
0.12	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	837,253.10	5,047,063.44	1	RMBS
0.12	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	836,877.44	4,400,791.48	1	RMBS
0.12	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	833,371.26	831,122.63	1	RMBS
0.12	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	817,489.10	5,151,870.78	1	RMBS
0.12	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	816,744.74	808,627.79	1	RMBS
0.11	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	788,806.62	4,919,922.4	1	RMBS
0.11	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	741,271.47	5,341,622.81	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 2/26/2026

0.10	US 5YR NOTE (CBT) Jun26		FVM6	0	6/30/2026	712,317.67	2,480	100000	FUTURES CONTRACTS
0.10	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	693,910.24	682,000	1	RMBS
0.09	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	637,644.42	630,615.25	1	RMBS
0.09	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	635,898.29	642,721.96	1	RMBS
0.09	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	628,141.57	3,389,301.53	1	RMBS
0.09	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	600,648.68	5,625,255.43	1	RMBS
0.08	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	574,039.29	574,448.95	1	RMBS
0.08	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	543,276.75	537,963.98	1	RMBS
0.08	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	542,024.54	3,171,763.93	1	RMBS
0.07	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	514,100.34	508,393.66	1	RMBS
0.07	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	510,141.97	3,545,417.21	1	RMBS
0.07	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	487,671.82	3,202,592.7	1	RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	448,143.84	3,118,649.32	1	RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	447,754.26	3,139,665.83	1	RMBS
0.06	US LONG BOND(CBT) Jun26		USM6	0	6/18/2026	421,089.22	538	100000	FUTURES CONTRACTS
0.06	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	410,995.05	2,416,418.9	1	RMBS
0.06	FN MA5038	31418ES43	FN	5	6/1/2053	404,024.43	400,424.04	1	RMBS
0.05	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	327,062.43	1,847,805.2	1	RMBS
0.04	CAS 2023-R07 2M1	20753BAA0	CAS	5.6172	9/25/2043	292,661.53	291,511.15	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6672	6/25/2043	231,143.41	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	155,962.32	1,104,127.47	1	RMBS
0.00	US 10yr Ultra Fut Jun26		UXYM6	0	6/18/2026	25,218.05	45	100000	FUTURES CONTRACTS
(0.01)	US 2YR NOTE (CBT) Jun26		TUM6	0	6/30/2026	-40,481.05	-860	200000	FUTURES CONTRACTS
(0.06)	US ULTRA BOND CBT Jun26		WNM6	0	6/18/2026	-397,318.17	-476	100000	FUTURES CONTRACTS
(2.17)	CASH	USD		0		-15,088,858.83	-15,088,859.27	1	CASH
(2.40)	FNCL 3 3/26	01F030637	FNCL	3		-16,726,884.08	-18,550,000	1	RMBS
(4.07)	FNCL 2 3/26	01F020638	FNCL	2		-28,336,354.96	-34,300,000	1	RMBS