

DMBS - DoubleLine Mortgage ETF
Holdings as of 3/30/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
7.39	FNCL 5 4/26	01F050643	FNCL	5		60,252,587.66	61,290,000	1	RMBS
4.19	FNCL 2 4/26	01F020646	FNCL	2		34,131,413.25	42,578,000	1	RMBS
3.45	JPMorgan US Government Money M	4812C2270	MGMXX	3.6127		28,151,252.38	28,151,250.14	1	CASH
2.04	FN BR0386	3140KXNC6	FN	2	1/1/2051	16,642,203.09	20,687,463.49	1	RMBS
2.00	FN FA3421	3140W3YT0	FN	2	11/1/2051	16,286,485.40	20,097,428.09	1	RMBS
1.75	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,302,913.14	14,164,418.12	1	RMBS
1.71	FNR 2026-10 FA	3136BYT44	FNR	4.6119	10/25/2054	13,955,591.74	14,105,590.43	1	RMBS
1.70	FN FA1705	3140W13P6	FN	2.5	3/1/2052	13,845,396.46	16,071,376.26	1	RMBS
1.66	FR SD8492	3132DWNH2	FR	5	1/1/2055	13,521,209.71	13,736,758.96	1	RMBS
1.66	FR QD3879	3133B1JY8	FR	2.5	12/1/2051	13,495,857.78	15,979,429.06	1	RMBS
1.64	FN FM7418	3140XBG46	FN	2.5	6/1/2051	13,347,275.93	15,574,729.27	1	RMBS
1.59	FNCL 2.5 4/26	01F022642	FNCL	2.5		13,001,527.82	15,509,000	1	RMBS
1.50	G2 787697	3622ADNN4	G2	3	5/20/2052	12,237,839.74	13,719,945	1	RMBS
1.48	G2 787829	3622ADSS8	G2	2.5	3/20/2052	12,060,938.72	14,049,445.44	1	RMBS
1.46	GNR 2025-205 FD	38385K3N8	GNR	4.8229	11/20/2055	11,885,700.66	11,923,516	1	RMBS
1.44	FR SL2311	31427PR97	FR	2.5	5/1/2052	11,706,606.83	13,744,140.87	1	RMBS
1.39	FR SL1637	31427NZB8	FR	2	12/1/2051	11,361,404.88	13,974,448.13	1	RMBS
1.26	FNCL 3.5 4/26	01F032641	FNCL	3.5		10,231,646.39	11,200,000	1	RMBS
1.21	FR QE0536	3133B9SZ8	FR	3	4/1/2052	9,881,610.46	11,099,888.05	1	RMBS
1.15	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	9,394,087.21	10,267,406.44	1	RMBS
1.14	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,263,219.09	9,085,499.22	1	RMBS
1.12	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,125,633.94	9,048,728.07	1	RMBS
1.11	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,087,891.36	8,792,659.3	1	RMBS
1.08	FN FA1285	3140W1NB5	FN	3	6/1/2052	8,838,896.31	9,966,050.93	1	RMBS
1.07	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,749,015.17	9,967,943.74	1	RMBS
1.06	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,625,646.66	8,523,000	1	RMBS
1.04	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,482,347.14	9,900,906.93	1	RMBS

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1.03	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,381,713.85	8,211,782.49	1	RMBS
1.01	G2 787860	3622ADTR9	G2	3	5/20/2051	8,195,658.42	9,174,973.44	1	RMBS
0.97	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,915,230.24	8,929,480.86	1	RMBS
0.95	FN BV5391	3140MJ7D1	FN	3	4/1/2047	7,710,971.97	8,617,116.57	1	RMBS
0.93	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,596,105.73	7,418,087.28	1	RMBS
0.88	FN MA5503	31418FDH7	FN	5.5	10/1/2044	7,207,487.59	7,154,158.14	1	RMBS
0.83	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,737,547.64	6,800,000	1	RMBS
0.81	FN BU6901	3140M8U31	FN	2.5	4/1/2052	6,622,559.13	7,847,128.14	1	RMBS
0.81	FN FA4843	3140W5LZ5	FN	2	3/1/2052	6,574,569.81	8,018,346	1	RMBS
0.80	FR SL2062	31427PJG0	FR	5.5	7/1/2055	6,519,733.02	6,366,931.47	1	RMBS
0.77	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,310,241.32	6,179,333.28	1	RMBS
0.77	CASH	USD		0		6,285,354.05	6,285,354.45	1	CASH
0.77	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	6,240,095.56	7,366,556.5	1	RMBS
0.75	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,079,579.55	5,948,911.07	1	RMBS
0.74	STACR 2024-DNA1 M2	35564NBA0	STACR	5.6119	2/25/2044	6,057,651.36	6,000,000	1	RMBS
0.74	FNCL 3 4/26	01F030645	FNCL	3		6,025,419.36	6,875,000	1	RMBS
0.73	GNR 2025-196 QF	38385JFF5	GNR	4.8229	11/20/2055	5,936,589.79	5,946,613.08	1	RMBS
0.69	FN FS5793	3140XMNK8	FN	3.5	7/1/2050	5,630,614.04	6,138,329.09	1	RMBS
0.66	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,394,555.81	6,301,112.88	1	RMBS
0.65	FN FM3302	3140X6U41	FN	3	3/1/2050	5,314,954.02	5,986,427.77	1	RMBS
0.65	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,270,372.13	5,340,953.71	1	RMBS
0.64	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,243,544.74	5,200,000	1	RMBS
0.62	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,066,953.49	5,108,000	1	RMBS
0.60	FN FS0717	3140XFYP0	FN	3	2/1/2052	4,917,866.22	5,553,795.65	1	RMBS
0.60	FR SD7550	3132DVL78	FR	3	2/1/2052	4,854,152.18	5,426,110.4	1	RMBS
0.56	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,551,918.09	4,600,000	1	RMBS
0.55	FR QA6656	3133A1MD1	FR	3	2/1/2050	4,508,485.59	5,079,823.28	1	RMBS
0.54	FR QC8218	3133ATDX6	FR	2	10/1/2051	4,442,089.63	5,433,280.32	1	RMBS
0.54	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,385,108.93	5,362,509.74	1	RMBS

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0.52	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,199,689.34	4,896,089.46	1	RMBS
0.51	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,154,161.84	4,111,000	1	RMBS
0.50	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,077,013.73	4,107,948.1	1	RMBS
0.50	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,075,717.60	4,100,000	1	RMBS
0.50	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,053,968.75	3,980,376.77	1	RMBS
0.49	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,978,891.17	4,692,554.59	1	RMBS
0.49	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,976,021.76	4,000,000	1	RMBS
0.48	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,937,089.03	3,903,154.16	1	RMBS
0.48	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,875,991.70	4,560,834.1	1	RMBS
0.46	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,783,942.19	3,828,787.63	1	RMBS
0.46	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,760,073.88	3,799,000	1	RMBS
0.45	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,707,861.96	3,750,000	1	RMBS
0.45	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,632,238.22	3,600,000	1	RMBS
0.44	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,624,257.66	3,588,000	1	RMBS
0.44	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,575,746.63	3,591,000	1	RMBS
0.44	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,565,271.63	3,606,828.37	1	RMBS
0.44	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,552,155.48	3,533,000	1	RMBS
0.42	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,464,361.18	27,811,822.11	1	RMBS
0.42	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,462,820.50	3,381,675.33	1	RMBS
0.42	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,446,834.93	4,219,156.75	1	RMBS
0.40	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,249,293.70	3,272,000	1	RMBS
0.40	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,227,406.26	19,170,792.01	1	RMBS
0.39	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,179,262.06	3,156,147.26	1	RMBS
0.38	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,132,601.47	3,241,165.91	1	RMBS
0.37	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,022,300.21	3,000,000	1	RMBS
0.36	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,967,520.48	3,000,000	1	RMBS
0.36	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,965,996.10	3,000,000	1	RMBS
0.36	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,961,422.97	3,000,000	1	RMBS
0.36	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,898,377.38	3,584,009.08	1	RMBS

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0.35	CAS 2024-R05 2M2	20754XAC7	CAS	5.3619	7/25/2044	2,877,565.97	2,871,114.24	1	RMBS
0.34	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,764,786.58	2,788,870.89	1	RMBS
0.32	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,642,404.44	2,675,000	1	RMBS
0.32	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,634,635.82	3,133,974.73	1	RMBS
0.32	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,634,497.24	21,484,282.02	1	RMBS
0.32	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,586,467.16	13,540,537.42	1	RMBS
0.31	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,563,136.87	2,550,000	1	RMBS
0.31	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,549,751.70	13,363,164.15	1	RMBS
0.31	FR SD8288	3132DWF57	FR	5	1/1/2053	2,508,675.06	2,537,877.72	1	RMBS
0.30	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,428,054.30	25,475,640.89	1	RMBS
0.29	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,394,322.38	2,386,042.89	1	RMBS
0.29	FR SD5617	3132DTG20	FR	6	6/1/2054	2,366,353.74	2,280,543.61	1	RMBS
0.28	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,285,790.05	2,300,000	1	RMBS
0.28	FR SD4888	3132DSND0	FR	6	2/1/2054	2,280,271.32	2,201,063.47	1	RMBS
0.28	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,263,568.39	2,249,807.58	1	RMBS
0.27	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,182,018.33	2,167,766.19	1	RMBS
0.27	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,178,431.57	14,930,503.12	1	RMBS
0.26	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,144,120.87	2,176,000	1	RMBS
0.26	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,089,145.50	2,100,000	1	RMBS
0.25	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6619	3/25/2044	2,021,999.58	2,000,000	1	RMBS
0.25	CAS 2024-R01 1M2	20753UAB6	CAS	5.4619	1/25/2044	2,018,054.14	2,000,000	1	RMBS
0.25	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	2,016,171.08	13,000,783.48	1	RMBS
0.25	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,011,826.20	2,482,577.43	1	RMBS
0.25	FR SD3489	3132DQ2W5	FR	2	3/1/2052	2,011,255.58	2,472,960.36	1	RMBS
0.25	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,008,899.73	2,019,624.85	1	RMBS
0.24	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,971,246.82	2,000,000	1	RMBS
0.23	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,875,887.70	1,861,000	1	RMBS
0.22	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,795,886.48	2,023,892.17	1	RMBS
0.20	US 2YR NOTE (CBT) Jun26		TUM6	0	6/30/2026	1,649,318.10	-1,242	200000	FUTURES CONTRACTS

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0.20	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,642,266.84	1,635,000	1	RMBS
0.20	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,614,925.89	9,273,352.8	1	RMBS
0.18	CAS 2024-R02 1M2	20754GAE0	CAS	5.4619	2/25/2044	1,502,513.33	1,500,000	1	RMBS
0.18	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,477,357.04	9,221,323.99	1	RMBS
0.18	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,466,572.29	1,450,000	1	RMBS
0.18	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,453,399.07	1,450,000	1	RMBS
0.17	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,371,245.78	10,335,823.4	1	RMBS
0.17	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,363,876.60	9,330,543.62	1	RMBS
0.17	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,362,425.59	8,832,110.71	1	RMBS
0.16	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,332,353.80	11,597,943.49	1	RMBS
0.16	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,302,542.87	1,300,000	1	RMBS
0.16	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,289,337.05	1,300,000	1	RMBS
0.15	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,236,456.68	8,783,855.92	1	RMBS
0.15	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,213,093.78	7,384,466.71	1	RMBS
0.15	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,189,730.87	10,871,741.96	1	RMBS
0.15	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,185,793.58	8,497,519.08	1	RMBS
0.14	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,151,246.49	1,148,000	1	RMBS
0.14	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,138,203.69	7,342,206.84	1	RMBS
0.14	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,132,896.91	7,816,634.99	1	RMBS
0.14	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,115,794.55	6,281,912.23	1	RMBS
0.13	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,100,094.29	6,421,059.62	1	RMBS
0.13	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,097,909.62	11,687,745.06	1	RMBS
0.13	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,097,102.60	1,089,000	1	RMBS
0.13	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,089,977.97	7,080,097.07	1	RMBS
0.13	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,084,899.43	1,074,277.03	1	RMBS
0.13	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,068,302.48	7,742,116.86	1	RMBS
0.13	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,047,059.03	1,117,221.6	1	RMBS
0.13	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,030,315.35	5,903,891.6	1	RMBS
0.12	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5619	4/25/2042	1,018,438.26	1,000,000	1	RMBS

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0.12	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	1,004,637.35	1,000,000	1	RMBS
0.12	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,003,854.79	1,000,000	1	RMBS
0.12	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,001,091.34	1,000,000	1	RMBS
0.12	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	996,852.44	7,384,544.91	1	RMBS
0.12	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	991,610.86	990,370.61	1	RMBS
0.12	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	991,545.65	6,762,958.3	1	RMBS
0.12	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	990,176.16	1,000,000	1	RMBS
0.12	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	983,817.80	9,572,598.5	1	RMBS
0.12	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	983,296.09	6,929,278.69	1	RMBS
0.12	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	980,027.24	8,059,561.2	1	RMBS
0.12	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	964,873.14	6,370,212.9	1	RMBS
0.12	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	946,515.41	6,680,316.75	1	RMBS
0.11	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	930,163.01	5,075,873.06	1	RMBS
0.11	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	895,501.79	890,458.29	1	RMBS
0.11	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	878,048.91	5,241,795.68	1	RMBS
0.11	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	875,815.33	5,706,106.18	1	RMBS
0.11	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	868,283.12	5,219,425.95	1	RMBS
0.11	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	866,799.50	875,000	1	RMBS
0.11	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	865,658.25	5,152,002.45	1	RMBS
0.11	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	863,286.10	5,892,380.38	1	RMBS
0.11	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	858,664.06	5,401,819.18	1	RMBS
0.10	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	854,131.69	4,471,407.84	1	RMBS
0.10	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	828,290.65	5,010,154.4	1	RMBS
0.10	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	822,201.30	4,376,894.9	1	RMBS
0.10	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	817,253.19	5,096,932.83	1	RMBS
0.10	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	810,764.40	810,354.11	1	RMBS
0.10	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	796,727.10	790,935.08	1	RMBS
0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	779,420.94	4,882,803.96	1	RMBS
0.09	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	727,771.49	5,327,852.03	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 3/30/2026

0.08	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	684,306.38	682,000	1	RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	628,230.53	3,364,813.76	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	620,095.09	635,873.5	1	RMBS
0.08	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	617,551.74	612,231.56	1	RMBS
0.07	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	608,014.20	5,592,063.37	1	RMBS
0.07	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	565,176.78	566,506.55	1	RMBS
0.07	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	534,811.53	3,155,888.19	1	RMBS
0.06	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	527,532.02	524,412.48	1	RMBS
0.06	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	496,530.94	3,536,613.64	1	RMBS
0.06	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	495,120.69	491,324.17	1	RMBS
0.06	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	480,129.63	3,180,541.75	1	RMBS
0.05	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	447,473.74	3,124,628.34	1	RMBS
0.05	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	438,123.69	3,100,831.52	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	403,829.29	2,409,998.8	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	391,675.04	396,316.05	1	RMBS
0.05	US ULTRA BOND CBT Jun26		WNM6	0	6/18/2026	384,379.23	-119	100000	FUTURES CONTRACTS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	320,404.34	1,836,221.09	1	RMBS
0.03	CAS 2023-R07 2M1	20753BAA0	CAS	5.6119	9/25/2043	266,374.57	265,912.04	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6619	6/25/2043	230,938.93	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	152,592.51	1,091,879.29	1	RMBS
(0.01)	US 10yr Ultra Fut Jun26		UXYM6	0	6/18/2026	-117,319.91	170	100000	FUTURES CONTRACTS
(0.07)	US LONG BOND(CBT) Jun26		USM6	0	6/18/2026	-572,668.24	158	100000	FUTURES CONTRACTS
(0.35)	US 5YR NOTE (CBT) Jun26		FVM6	0	6/30/2026	-2,888,114.33	2,200	100000	FUTURES CONTRACTS