

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/5/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
7.84	FNCL 5 6/26	01F050668	FNCL	5		60,210,549.92	61,290,000	1	RMBS
2.71	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	20,798,186.35	21,723,060.26	1	RMBS
2.23	FN CB2785	3140QNCX8	FN	2.5	1/1/2052	17,101,285.31	20,384,734.08	1	RMBS
2.10	FN FA3421	3140W3YT0	FN	2	11/1/2051	16,091,339.88	19,926,082.69	1	RMBS
2.01	FR SL4032	31427RPS3	FR	2	2/1/2052	15,403,513.81	18,976,020.46	1	RMBS
1.86	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,278,456.12	14,130,842.85	1	RMBS
1.79	FN FA1705	3140W13P6	FN	2.5	3/1/2052	13,755,039.95	15,998,881.87	1	RMBS
1.77	FNR 2026-10 FA	3136BYT44	FNR	4.5952	10/25/2054	13,555,347.28	13,589,406.52	1	RMBS
1.74	FR SD8492	3132DWNH2	FR	5	1/1/2055	13,354,603.10	13,563,864.41	1	RMBS
1.72	FNCL 3 5/26	01F030652	FNCL	3		13,214,577.23	15,120,000	1	RMBS
1.72	FN FM7418	3140XBG46	FN	2.5	6/1/2051	13,204,154.34	15,455,184.54	1	RMBS
1.71	FNCL 2 6/26	01F020661	FNCL	2		13,116,987.39	16,442,000	1	RMBS
1.69	FN FA4574	3140W5CL6	FN	2.5	3/1/2052	12,982,656.50	15,307,817.31	1	RMBS
1.58	G2 787697	3622ADNN4	G2	3	5/20/2052	12,108,185.56	13,593,121.56	1	RMBS
1.56	G2 787829	3622ADSS8	G2	2.5	3/20/2052	11,965,465.70	13,976,598.38	1	RMBS
1.55	GNR 2025-205 FD	38385K3N8	GNR	4.7901	11/20/2055	11,928,340.88	11,896,267.35	1	RMBS
1.50	FR SL2311	31427PR97	FR	2.5	5/1/2052	11,515,861.68	13,543,919.25	1	RMBS
1.46	FR SL1637	31427NQB8	FR	2	12/1/2051	11,186,796.27	13,807,199.28	1	RMBS
1.23	FR SD2805	3132DQDJ2	FR	3.5	5/1/2052	9,414,053.67	10,310,289.5	1	RMBS
1.19	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	9,169,875.69	10,089,158.7	1	RMBS
1.18	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,072,823.12	8,978,005.75	1	RMBS
1.18	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,028,890.42	8,710,340.99	1	RMBS
1.17	FN FS0142	3140XFEQ0	FN	2.5	12/1/2051	9,007,469.01	10,713,461.78	1	RMBS
1.14	FN FA1285	3140W1NB5	FN	3	6/1/2052	8,743,427.68	9,892,610.64	1	RMBS
1.13	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,687,337.50	9,936,858.46	1	RMBS
1.12	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,607,561.75	8,523,000	1	RMBS
1.09	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,402,327.60	9,827,889.29	1	RMBS
1.08	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,304,507.50	8,133,288.81	1	RMBS

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1.05	G2 787860	3622ADTR9	G2	3	5/20/2051	8,082,579.85	9,061,125.93	1	RMBS
1.01	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,779,809.59	8,808,928.3	1	RMBS
1.00	FN BV5391	3140MJ7D1	FN	3	4/1/2047	7,660,529.71	8,591,884.17	1	RMBS
0.91	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,977,070.82	6,916,807.95	1	RMBS
0.87	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,691,400.85	6,800,000	1	RMBS
0.85	JPMorgan US Government Money M	4812C2270	MGMXX	3.5946		6,509,253.62	6,509,252.81	1	CASH
0.84	FN FA4843	3140W5LZ5	FN	2	3/1/2052	6,479,005.76	7,926,181.45	1	RMBS
0.81	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,241,451.45	6,114,520.9	1	RMBS
0.81	FN BR3452	3140L1ZS7	FN	2	1/1/2051	6,217,765.86	7,762,515.89	1	RMBS
0.81	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	6,204,756.44	7,347,573.77	1	RMBS
0.79	STACR 2024-DNA1 M2	35564NBA0	STACR	5.5952	2/25/2044	6,055,505.01	6,000,000	1	RMBS
0.78	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,995,308.62	5,871,299.49	1	RMBS
0.77	GNR 2025-196 QF	38385JFF5	GNR	4.7901	11/20/2055	5,892,714.57	5,875,217.23	1	RMBS
0.75	CASH	USD		0		5,786,075.70	5,786,074.29	1	CASH
0.73	FR QB2615	3133A83Y1	FR	2	8/1/2050	5,570,925.23	6,897,902.61	1	RMBS
0.69	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,314,075.53	6,219,445.08	1	RMBS
0.69	FN BQ6908	3140KSVA2	FN	2	12/1/2051	5,284,725.67	6,581,392.58	1	RMBS
0.69	FN FM3302	3140X6U41	FN	3	3/1/2050	5,280,465.95	5,969,610.64	1	RMBS
0.68	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,233,823.91	5,200,000	1	RMBS
0.68	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,204,650.58	5,268,827.52	1	RMBS
0.66	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,050,203.05	5,108,000	1	RMBS
0.64	FN BQ1613	3140KLYK2	FN	2.5	9/1/2050	4,949,773.40	5,903,795.78	1	RMBS
0.63	FN FS0717	3140XFYP0	FN	3	2/1/2052	4,801,588.82	5,441,676.56	1	RMBS
0.62	FR SD7550	3132DVL78	FR	3	2/1/2052	4,791,572.72	5,383,540.8	1	RMBS
0.59	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,550,625.98	4,600,000	1	RMBS
0.58	FR QC8218	3133ATDX6	FR	2	10/1/2051	4,414,928.90	5,417,689.8	1	RMBS
0.57	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,341,654.02	5,326,736.43	1	RMBS
0.54	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,157,434.49	4,856,867.98	1	RMBS
0.54	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,149,974.23	4,111,000	1	RMBS

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0.53	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,069,845.41	4,100,000	1	RMBS
0.52	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,009,979.05	3,927,682.83	1	RMBS
0.52	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,989,117.93	4,020,137.4	1	RMBS
0.52	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,974,297.17	4,000,000	1	RMBS
0.51	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,933,879.70	4,654,424.84	1	RMBS
0.51	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,920,862.61	3,879,116	1	RMBS
0.50	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,835,545.37	4,527,499.38	1	RMBS
0.49	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,749,483.65	3,799,000	1	RMBS
0.49	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,736,220.95	3,779,902.7	1	RMBS
0.48	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,681,097.85	3,750,000	1	RMBS
0.47	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,628,806.89	3,600,000	1	RMBS
0.47	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,620,671.20	3,588,000	1	RMBS
0.47	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,573,844.97	3,591,000	1	RMBS
0.46	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,549,338.14	3,533,000	1	RMBS
0.46	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,512,574.05	3,547,902.4	1	RMBS
0.45	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,439,130.32	27,557,293.13	1	RMBS
0.44	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,415,283.55	4,194,291.25	1	RMBS
0.42	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,240,205.16	3,272,000	1	RMBS
0.42	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,205,881.78	18,946,477.16	1	RMBS
0.41	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,113,825.74	3,092,331.3	1	RMBS
0.40	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,101,345.91	3,215,602.88	1	RMBS
0.39	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,019,651.36	3,000,000	1	RMBS
0.39	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,960,782.77	3,000,000	1	RMBS
0.38	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,945,324.97	3,000,000	1	RMBS
0.38	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,933,865.94	3,000,000	1	RMBS
0.37	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,871,627.95	3,563,367.94	1	RMBS
0.36	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,761,182.20	2,784,665.94	1	RMBS
0.34	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,632,162.53	3,133,974.33	1	RMBS
0.34	CAS 2024-R05 2M2	20754XAC7	CAS	5.3452	7/25/2044	2,623,082.80	2,612,538.88	1	RMBS

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0.34	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,616,083.04	21,315,545.37	1	RMBS
0.34	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,609,229.11	2,675,000	1	RMBS
0.34	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,588,030.28	13,433,178.66	1	RMBS
0.33	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,559,547.71	13,301,491.27	1	RMBS
0.33	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,558,526.91	2,550,000	1	RMBS
0.32	FR SD8288	3132DWF57	FR	5	1/1/2053	2,491,775.92	2,520,375.79	1	RMBS
0.31	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,406,182.38	25,281,464.5	1	RMBS
0.30	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,309,459.84	2,299,419	1	RMBS
0.30	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,294,861.66	2,300,000	1	RMBS
0.29	FR SD5617	3132DTG20	FR	6	6/1/2054	2,254,651.42	2,166,266.85	1	RMBS
0.29	FR SD4888	3132DSND0	FR	6	2/1/2054	2,246,016.85	2,161,570.01	1	RMBS
0.29	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,229,469.18	2,213,244.15	1	RMBS
0.29	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,215,922.49	14,821,786.72	1	RMBS
0.28	US 2YR NOTE (CBT) Jun26		TUM6	0	6/30/2026	2,175,558.75	-1,352	200000	FUTURES CONTRACTS
0.28	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,129,415.61	2,176,000	1	RMBS
0.28	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,125,685.47	2,109,521.67	1	RMBS
0.27	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,088,675.79	2,100,000	1	RMBS
0.26	CAS 2024-R01 1M2	20753UAB6	CAS	5.4452	1/25/2044	2,016,168.42	2,000,000	1	RMBS
0.26	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6452	3/25/2044	2,014,863.64	2,000,000	1	RMBS
0.26	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	2,006,820.06	12,969,660.09	1	RMBS
0.26	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,994,071.59	2,459,773.8	1	RMBS
0.26	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,989,174.83	2,463,214.23	1	RMBS
0.26	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,985,337.24	1,995,994.26	1	RMBS
0.25	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,945,127.01	2,000,000	1	RMBS
0.24	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,872,435.43	1,861,000	1	RMBS
0.24	FNCL 3.5 6/26	01F032666	FNCL	3.5		1,815,493.32	2,000,000	1	RMBS
0.23	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,778,928.79	2,012,104.55	1	RMBS
0.21	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,645,772.20	1,635,000	1	RMBS
0.21	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,611,203.21	9,195,111.85	1	RMBS

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0.20	CAS 2024-R02 1M2	20754GAE0	CAS	5.4452	2/25/2044	1,511,917.16	1,500,000	1	RMBS
0.19	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,486,742.59	9,122,643.25	1	RMBS
0.19	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,465,067.90	1,450,000	1	RMBS
0.19	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,451,244.91	1,450,000	1	RMBS
0.18	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,361,721.69	8,799,874.8	1	RMBS
0.18	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,358,866.52	10,237,285.15	1	RMBS
0.18	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,355,827.15	9,263,197.95	1	RMBS
0.18	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,352,641.95	11,548,164.49	1	RMBS
0.17	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,301,671.12	1,300,000	1	RMBS
0.17	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,287,479.73	1,300,000	1	RMBS
0.16	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,231,734.94	8,724,613.19	1	RMBS
0.16	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,193,573.97	7,319,374.13	1	RMBS
0.15	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,180,096.37	10,743,543.71	1	RMBS
0.15	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,177,187.48	8,422,241.81	1	RMBS
0.15	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,164,907.20	7,284,666.13	1	RMBS
0.15	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,151,836.38	1,148,000	1	RMBS
0.15	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,126,477.60	7,767,608.85	1	RMBS
0.15	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,116,991.09	11,635,723.87	1	RMBS
0.15	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,116,852.94	6,245,398.76	1	RMBS
0.14	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,097,726.40	6,371,936.5	1	RMBS
0.14	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,095,408.50	1,089,000	1	RMBS
0.14	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,094,073.02	7,680,738.11	1	RMBS
0.14	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,087,549.12	7,049,631.69	1	RMBS
0.14	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,042,173.49	1,030,507.62	1	RMBS
0.13	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,031,919.46	1,101,705.9	1	RMBS
0.13	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5452	4/25/2042	1,019,132.62	1,000,000	1	RMBS
0.13	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,009,523.30	5,853,465.54	1	RMBS
0.13	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,002,093.74	1,000,000	1	RMBS
0.13	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	1,001,433.67	1,000,000	1	RMBS

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0.13	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,000,466.60	1,000,000	1	RMBS
0.13	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	992,944.93	7,946,009.05	1	RMBS
0.13	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	989,836.48	1,000,000	1	RMBS
0.13	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	988,163.29	7,283,999.92	1	RMBS
0.13	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	984,271.98	6,705,820.04	1	RMBS
0.13	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	980,879.55	9,467,559.76	1	RMBS
0.13	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	977,847.86	6,877,842.03	1	RMBS
0.13	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	969,151.89	6,323,900.64	1	RMBS
0.12	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	947,784.20	948,269.13	1	RMBS
0.12	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	945,896.11	6,662,202.11	1	RMBS
0.12	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	922,279.60	5,010,738.91	1	RMBS
0.11	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	882,138.44	5,912,930.99	1	RMBS
0.11	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	875,154.03	5,653,686.77	1	RMBS
0.11	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	873,757.15	5,198,468.7	1	RMBS
0.11	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	863,725.70	5,179,720.39	1	RMBS
0.11	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	863,334.27	5,877,183.82	1	RMBS
0.11	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	861,085.44	5,105,058.15	1	RMBS
0.11	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	860,686.33	875,000	1	RMBS
0.11	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	860,087.67	4,438,446.23	1	RMBS
0.11	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	848,974.02	5,359,618.98	1	RMBS
0.11	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	848,214.17	843,504.17	1	RMBS
0.11	FHR 5150 GI	3137H2Z23	FHR	2.5	10/25/2051	836,148.80	7,878,821.8	1	RMBS
0.11	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	825,234.70	4,982,470.44	1	RMBS
0.11	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	823,200.78	4,360,248.76	1	RMBS
0.11	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	817,122.04	5,062,943.2	1	RMBS
0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	773,235.40	4,838,615.5	1	RMBS
0.10	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	762,536.21	763,144.64	1	RMBS
0.10	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	758,644.89	754,033.67	1	RMBS
0.09	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	727,905.82	5,308,013.73	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/5/2026

0.09	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	683,121.18	682,000	1	RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	623,960.94	3,337,961.44	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	616,009.46	631,899.14	1	RMBS
0.08	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	602,608.61	5,533,964.69	1	RMBS
0.08	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	591,709.86	586,901.06	1	RMBS
0.07	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	541,521.90	542,860.8	1	RMBS
0.07	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	529,840.28	3,111,022.55	1	RMBS
0.07	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	514,658.79	511,666.2	1	RMBS
0.06	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	494,826.14	3,527,453.98	1	RMBS
0.06	US ULTRA BOND CBT Jun26		WNM6	0	6/18/2026	481,525.06	-116	100000	FUTURES CONTRACTS
0.06	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	478,217.06	3,160,666.55	1	RMBS
0.06	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	457,179.41	454,075.9	1	RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	446,088.78	3,092,706	1	RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	435,596.82	3,085,163.59	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	403,238.29	2,403,300.42	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	386,429.66	390,946.13	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	320,031.73	1,821,713.25	1	RMBS
0.03	CAS 2023-R07 2M1	20753BAA0	CAS	5.5952	9/25/2043	238,790.01	238,307.03	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6452	6/25/2043	231,007.39	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	151,623.06	1,080,691.49	1	RMBS
(0.01)	US 10yr Ultra Fut Jun26		UXYM6	0	6/18/2026	-54,378.61	160	100000	FUTURES CONTRACTS
(0.06)	US LONG BOND(CBT) Jun26		USM6	0	6/18/2026	-447,593.12	224	100000	FUTURES CONTRACTS
(0.50)	US 5YR NOTE (CBT) Jun26		FVM6	0	6/30/2026	-3,824,094.01	2,455	100000	FUTURES CONTRACTS
(1.23)	FNCL 2.5 5/26	01F022659	FNCL	2.5		-9,421,759.55	-11,261,000	1	RMBS