

DMBS - DoubleLine Mortgage ETF  
Holdings as of 5/22/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
7.88	FNCL 5 6/26	01F050668	FNCL	5		59,873,870.02	61,290,000	1	RMBS
2.71	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	20,550,432.76	21,599,404.42	1	RMBS
2.56	FNCL 2 6/26	01F020661	FNCL	2		19,425,849.90	24,482,000	1	RMBS
2.20	FN CB2785	3140QNCX8	FN	2.5	1/1/2052	16,693,734.75	19,999,868.25	1	RMBS
1.99	FR SL4032	31427RPS3	FR	2	2/1/2052	15,088,496.52	18,691,779.94	1	RMBS
1.94	FR SD2219	3132DPPC6	FR	3	3/1/2052	14,771,584.23	16,859,530.7	1	RMBS
1.90	CASH	USD		0		14,409,619.04	14,409,617.97	1	CASH
1.87	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,202,653.74	14,114,965.7	1	RMBS
1.82	FN FA4344	3140W4ZJ9	FN	3.5	4/1/2052	13,827,030.64	15,173,619.57	1	RMBS
1.80	FN FA3763	3140W4FD4	FN	2.5	4/1/2052	13,642,808.28	16,135,369.98	1	RMBS
1.79	FN FA1705	3140W13P6	FN	2.5	3/1/2052	13,570,644.64	15,865,794.8	1	RMBS
1.74	FNR 2026-10 FA	3136BYT44	FNR	4.5621	10/25/2054	13,202,534.15	13,274,548.59	1	RMBS
1.73	FR SD8492	3132DWNH2	FR	5	1/1/2055	13,112,200.48	13,404,032.21	1	RMBS
1.72	FN FM7418	3140XBG46	FN	2.5	6/1/2051	13,065,833.44	15,371,534.79	1	RMBS
1.69	FN FA4574	3140W5CL6	FN	2.5	3/1/2052	12,844,883.59	15,222,648.2	1	RMBS
1.57	G2 787697	3622ADNN4	G2	3	5/20/2052	11,945,823.47	13,481,951.02	1	RMBS
1.55	G2 787829	3622ADSS8	G2	2.5	3/20/2052	11,795,958.60	13,864,930.41	1	RMBS
1.54	GNR 2025-205 FD	38385K3N8	GNR	4.7751	11/20/2055	11,701,560.97	11,706,053.33	1	RMBS
1.43	FR SL1637	31427Nzb8	FR	2	12/1/2051	10,866,354.28	13,500,491.7	1	RMBS
1.40	FR QB6139	3133ACZC5	FR	2	12/1/2050	10,648,511.26	13,245,951.83	1	RMBS
1.38	FNCL 3 6/26	01F030660	FNCL	3		10,508,863.23	12,120,000	1	RMBS
1.20	FR SD2805	3132DQDJ2	FR	3.5	5/1/2052	9,153,197.22	10,082,667.09	1	RMBS
1.19	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	9,068,317.60	10,035,140.89	1	RMBS
1.18	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,971,869.01	8,915,474.91	1	RMBS
1.17	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,905,865.87	8,623,289.1	1	RMBS
1.13	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,574,771.52	8,523,000	1	RMBS
1.12	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,485,243.04	9,772,065.63	1	RMBS
1.09	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,300,747.22	9,761,682.27	1	RMBS

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1.08	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,215,016.82	8,077,811.89	1	RMBS
1.06	G2 787860	3622ADTR9	G2	3	5/20/2051	8,017,227.70	9,035,024.45	1	RMBS
1.02	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,710,668.99	8,788,868.12	1	RMBS
0.89	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,773,012.72	6,742,649.09	1	RMBS
0.88	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,664,098.81	6,800,000	1	RMBS
0.84	FN FA4843	3140W5LZ5	FN	2	3/1/2052	6,355,200.48	7,821,882.49	1	RMBS
0.81	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	6,129,905.62	7,295,624.4	1	RMBS
0.80	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,110,968.36	6,011,616.13	1	RMBS
0.80	STACR 2024-DNA1 M2	35564NBA0	STACR	5.5621	2/25/2044	6,058,805.45	6,000,000	1	RMBS
0.78	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,902,301.52	5,805,409.51	1	RMBS
0.77	GNR 2025-196 QF	38385JFF5	GNR	4.7751	11/20/2055	5,813,244.00	5,810,715.96	1	RMBS
0.73	FN BR4569	3140L3CF6	FN	2	2/1/2051	5,582,426.72	6,918,792.51	1	RMBS
0.71	FR QB2615	3133A83Y1	FR	2	8/1/2050	5,427,571.16	6,764,605.54	1	RMBS
0.69	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,259,559.03	6,186,936.36	1	RMBS
0.69	FN FM3302	3140X6U41	FN	3	3/1/2050	5,231,445.60	5,954,423.93	1	RMBS
0.69	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,215,782.29	5,200,000	1	RMBS
0.68	FN BQ6908	3140KSVA2	FN	2	12/1/2051	5,195,196.67	6,512,696.26	1	RMBS
0.67	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,119,174.18	5,212,252.27	1	RMBS
0.66	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,027,807.42	5,108,000	1	RMBS
0.63	FN BQ1613	3140KLYK2	FN	2.5	9/1/2050	4,816,565.48	5,772,948.75	1	RMBS
0.62	FR SD7550	3132DVL78	FR	3	2/1/2052	4,715,316.11	5,334,235.68	1	RMBS
0.60	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,525,100.37	4,600,000	1	RMBS
0.58	JPMorgan US Government Money M	4812C2270	MGMXX	3.59		4,443,357.96	4,443,357.39	1	CASH
0.57	FR QC8218	3133ATDX6	FR	2	10/1/2051	4,343,901.28	5,359,791.25	1	RMBS
0.56	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,283,724.41	5,287,427.62	1	RMBS
0.54	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,135,431.94	4,111,000	1	RMBS
0.54	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,103,558.40	4,818,361.71	1	RMBS
0.53	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,047,407.50	4,100,000	1	RMBS
0.52	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,958,038.54	4,000,000	1	RMBS

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0.52	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,944,167.93	3,998,771.65	1	RMBS
0.52	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,935,667.81	3,876,548.2	1	RMBS
0.51	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,873,645.07	3,848,543.95	1	RMBS
0.51	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,871,138.33	4,603,326.15	1	RMBS
0.50	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,785,445.92	4,491,194.54	1	RMBS
0.49	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,732,986.75	3,799,000	1	RMBS
0.48	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,668,791.50	3,734,323.03	1	RMBS
0.48	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,664,978.23	3,750,000	1	RMBS
0.48	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,615,732.24	3,600,000	1	RMBS
0.47	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,607,999.34	3,588,000	1	RMBS
0.47	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,557,788.64	3,591,000	1	RMBS
0.47	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,536,739.65	3,533,000	1	RMBS
0.45	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,441,855.87	3,497,721.32	1	RMBS
0.45	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,380,296.49	27,281,570.94	1	RMBS
0.44	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,378,967.16	4,174,730.75	1	RMBS
0.42	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,226,823.43	3,272,000	1	RMBS
0.42	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,163,554.92	18,901,428.77	1	RMBS
0.40	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,052,688.79	3,185,489.72	1	RMBS
0.40	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,014,062.26	2,996,421.28	1	RMBS
0.40	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,008,372.72	3,000,000	1	RMBS
0.39	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,947,747.68	3,000,000	1	RMBS
0.39	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,932,395.81	3,000,000	1	RMBS
0.38	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,921,191.46	3,000,000	1	RMBS
0.37	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,836,121.93	3,542,607.28	1	RMBS
0.36	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,731,917.64	2,772,029.55	1	RMBS
0.35	CAS 2024-R05 2M2	20754XAC7	CAS	5.3121	7/25/2044	2,621,279.40	2,612,538.88	1	RMBS
0.35	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,620,869.21	3,133,973.93	1	RMBS
0.34	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,597,594.54	2,675,000	1	RMBS
0.34	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,564,649.94	21,124,315.1	1	RMBS

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0.34	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,549,130.96	2,550,000	1	RMBS
0.33	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,543,844.02	13,306,485.41	1	RMBS
0.33	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,504,222.39	13,177,876.03	1	RMBS
0.32	FR SD8288	3132DWF57	FR	5	1/1/2053	2,453,692.66	2,497,001.37	1	RMBS
0.31	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,367,597.64	25,072,016.86	1	RMBS
0.30	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,284,032.16	2,300,000	1	RMBS
0.30	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,260,544.79	2,259,480.54	1	RMBS
0.29	FR SD4888	3132DSND0	FR	6	2/1/2054	2,207,485.53	2,132,448.69	1	RMBS
0.29	FR SD5617	3132DTG20	FR	6	6/1/2054	2,186,763.18	2,109,003.31	1	RMBS
0.29	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,172,535.55	14,700,183.73	1	RMBS
0.28	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,162,941.58	2,156,130.54	1	RMBS
0.28	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,119,802.92	2,176,000	1	RMBS
0.27	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,080,310.42	2,100,000	1	RMBS
0.27	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,072,273.67	2,065,080.81	1	RMBS
0.27	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6121	3/25/2044	2,018,416.81	2,000,000	1	RMBS
0.27	CAS 2024-R01 1M2	20753UAB6	CAS	5.4121	1/25/2044	2,016,859.60	2,000,000	1	RMBS
0.26	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,984,659.43	12,936,120.97	1	RMBS
0.26	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,964,590.34	2,437,219.89	1	RMBS
0.26	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,962,189.95	1,984,562.44	1	RMBS
0.26	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,959,918.69	2,443,017.18	1	RMBS
0.25	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,932,762.38	2,000,000	1	RMBS
0.25	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,865,999.63	1,861,000	1	RMBS
0.23	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,750,651.75	1,993,383.46	1	RMBS
0.22	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,639,785.63	1,635,000	1	RMBS
0.21	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,587,455.60	9,122,916.17	1	RMBS
0.20	CAS 2024-R02 1M2	20754GAE0	CAS	5.4121	2/25/2044	1,512,428.21	1,500,000	1	RMBS
0.19	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,468,347.62	9,073,983.98	1	RMBS
0.19	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,460,136.16	1,450,000	1	RMBS
0.19	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,445,984.49	1,450,000	1	RMBS

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0.18	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,343,808.38	11,508,837.61	1	RMBS
0.18	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,339,113.95	8,751,574.41	1	RMBS
0.18	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,333,371.24	10,140,802.03	1	RMBS
0.18	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,333,082.59	9,213,496.22	1	RMBS
0.17	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,296,750.10	1,300,000	1	RMBS
0.17	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,282,560.45	1,300,000	1	RMBS
0.16	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,211,384.32	8,677,538.94	1	RMBS
0.16	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,182,693.58	7,243,206.81	1	RMBS
0.15	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,151,769.56	8,331,029.43	1	RMBS
0.15	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,151,723.99	10,616,899.46	1	RMBS
0.15	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,147,614.46	1,148,000	1	RMBS
0.15	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,140,276.55	7,209,335.32	1	RMBS
0.15	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,106,010.22	7,713,000.54	1	RMBS
0.14	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,100,434.63	11,591,515	1	RMBS
0.14	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,099,667.42	6,215,894.21	1	RMBS
0.14	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,091,645.86	1,089,000	1	RMBS
0.14	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,075,382.46	6,304,280.85	1	RMBS
0.14	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,074,782.36	7,621,596.46	1	RMBS
0.14	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,072,731.39	7,027,728.19	1	RMBS
0.14	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,027,800.04	1,017,691.12	1	RMBS
0.13	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,020,697.62	1,098,733.8	1	RMBS
0.13	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5121	4/25/2042	1,018,244.05	1,000,000	1	RMBS
0.13	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	998,440.83	1,000,000	1	RMBS
0.13	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	997,787.56	1,000,000	1	RMBS
0.13	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	997,012.75	1,000,000	1	RMBS
0.13	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	985,595.71	1,000,000	1	RMBS
0.13	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	983,073.78	5,801,383.43	1	RMBS
0.13	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	976,890.49	7,892,451.78	1	RMBS
0.13	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	965,587.39	6,659,254.71	1	RMBS

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0.13	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	963,703.54	9,389,854.72	1	RMBS
0.13	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	962,290.65	7,173,694.09	1	RMBS
0.13	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	957,991.22	6,814,847.92	1	RMBS
0.13	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	953,524.67	6,279,785.31	1	RMBS
0.12	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	946,756.48	948,269.13	1	RMBS
0.12	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	929,756.25	6,616,722.39	1	RMBS
0.12	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	903,146.86	4,962,958.55	1	RMBS
0.11	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	864,520.32	5,857,666.01	1	RMBS
0.11	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	856,886.17	875,000	1	RMBS
0.11	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	856,719.05	5,153,650.04	1	RMBS
0.11	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	851,416.93	5,564,848.08	1	RMBS
0.11	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	850,285.10	5,147,419.03	1	RMBS
0.11	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	845,605.85	5,822,098.12	1	RMBS
0.11	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	845,590.66	4,399,273.62	1	RMBS
0.11	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	840,539.21	5,043,969.31	1	RMBS
0.11	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	832,175.82	5,292,988.41	1	RMBS
0.11	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	823,652.92	819,837.42	1	RMBS
0.11	FHR 5150 GI	3137H2ZZ3	FHR	2.5	10/25/2051	816,740.40	7,818,446.44	1	RMBS
0.11	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	812,539.72	4,947,049.32	1	RMBS
0.11	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	808,035.19	4,316,992.77	1	RMBS
0.10	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	789,470.14	5,018,576.12	1	RMBS
0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	758,044.78	4,785,866.65	1	RMBS
0.10	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	730,440.29	724,174.47	1	RMBS
0.09	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	716,402.57	717,653.46	1	RMBS
0.09	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	712,680.44	5,260,529.48	1	RMBS
0.09	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	680,632.19	682,000	1	RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	611,020.87	3,309,811.66	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	601,518.06	620,378.7	1	RMBS
0.08	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	593,731.99	5,500,968.56	1	RMBS

DMBS - DoubleLine Mortgage ETF  
Holdings as of 5/22/2026

0.08	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	574,399.73	570,452.15	1	RMBS
0.07	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	531,747.22	533,405.57	1	RMBS
0.07	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	516,501.71	3,062,881.75	1	RMBS
0.07	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	497,799.93	495,203.94	1	RMBS
0.06	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	488,152.79	3,516,562.41	1	RMBS
0.06	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	470,218.23	3,135,499.96	1	RMBS
0.06	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	438,451.04	435,964.41	1	RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	437,790.17	3,061,239.49	1	RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	428,112.65	3,065,646.18	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	391,582.66	2,360,504.88	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	379,998.50	386,784.4	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	312,316.61	1,797,084.99	1	RMBS
0.03	CAS 2023-R07 2M1	20753BAA0	CAS	5.5621	9/25/2043	238,778.07	238,307.03	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6121	6/25/2043	230,923.63	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	148,786.22	1,070,887.01	1	RMBS
0.01	US 5YR NOTE (CBT) Sep26		FVU6	0	9/30/2026	58,384.18	2,100	100000	FUTURES CONTRACTS
0.00	US 10yr Ultra Fut Sep26		UXYU6	0	9/21/2026	26,404.29	365	100000	FUTURES CONTRACTS
0.00	US ULTRA BOND CBT Sep26		WNU6	0	9/21/2026	-1,169.81	24	100000	FUTURES CONTRACTS
0.00	US LONG BOND(CBT) Sep26		USU6	0	9/21/2026	-24,930.64	160	100000	FUTURES CONTRACTS
0.00	US 2YR NOTE (CBT) Sep26		TUU6	0	9/30/2026	-36,309.70	-1,150	200000	FUTURES CONTRACTS
(0.37)	FNCL 2.5 6/26	01F022667	FNCL	2.5		-2,802,402.52	-3,371,000	1	RMBS
(1.33)	FNCL 3.5 7/26	01F032674	FNCL	3.5		-10,072,007.39	-11,170,000	1	RMBS