

DMBS - DoubleLine Mortgage ETF  
Holdings as of 6/12/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
13.04	FNCL 5 7/26	01F050676	FNCL	5		106,505,010.30	108,586,000	1	RMBS
4.96	FNCL 2 7/26	01F020679	FNCL	2		40,485,812.32	50,731,000	1	RMBS
2.51	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	20,479,865.58	21,542,723.84	1	RMBS
2.35	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	19,193,565.78	22,647,564.29	1	RMBS
2.19	JPMorgan US Government Money M	4812C2270	MGMXX	3.57		17,887,978.03	17,887,978.31	1	CASH
2.05	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	16,718,720.74	19,719,237.66	1	RMBS
1.91	FR QD2515	3133AYYL8	FR	2.5	12/1/2051	15,614,015.25	18,424,441.7	1	RMBS
1.85	FR SL4032	31427RPS3	FR	2	2/1/2052	15,105,995.43	18,614,057.99	1	RMBS
1.85	FN FA5486	3140W6CY6	FN	2.5	1/1/2052	15,097,617.17	17,761,264.92	1	RMBS
1.78	FR SD2219	3132DPPC6	FR	3	3/1/2052	14,527,658.64	16,497,255.6	1	RMBS
1.76	CASH	USD		0		14,363,172.00	14,363,172.03	1	CASH
1.74	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,221,892.97	14,094,221.15	1	RMBS
1.66	FN FA1705	3140W13P6	FN	2.5	3/1/2052	13,588,076.75	15,814,160.08	1	RMBS
1.64	FN FA4344	3140W4ZJ9	FN	3.5	4/1/2052	13,428,612.16	14,686,770.96	1	RMBS
1.61	FNR 2026-10 FA	3136BYT44	FNR	4.5621	10/25/2054	13,185,054.66	13,274,548.59	1	RMBS
1.60	FR SD8492	3132DWNH2	FR	5	1/1/2055	13,082,131.07	13,312,962.55	1	RMBS
1.60	FN FM7418	3140XBG46	FN	2.5	6/1/2051	13,045,694.62	15,236,260.67	1	RMBS
1.46	G2 787697	3622ADNN4	G2	3	5/20/2052	11,921,178.55	13,369,777.5	1	RMBS
1.44	G2 787829	3622ADSS8	G2	2.5	3/20/2052	11,746,361.98	13,714,261.24	1	RMBS
1.43	GNR 2025-205 FD	38385K3N8	GNR	4.7751	11/20/2055	11,672,394.84	11,706,053.33	1	RMBS
1.33	FR SL1637	31427NZB8	FR	2	12/1/2051	10,880,869.71	13,446,471.36	1	RMBS
1.31	FR QB6139	3133ACZC5	FR	2	12/1/2050	10,676,451.59	13,209,825.28	1	RMBS
1.29	FNCL 3 7/26	01F030678	FNCL	3		10,563,230.75	12,120,000	1	RMBS
1.11	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	9,047,557.71	9,971,265.13	1	RMBS
1.10	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,986,598.92	8,901,600.04	1	RMBS
1.09	FR SD2805	3132DQDJ2	FR	3.5	5/1/2052	8,888,011.46	9,743,868.33	1	RMBS
1.08	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,820,209.61	8,514,250.34	1	RMBS

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1.05	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,583,715.65	8,523,000	1	RMBS
1.04	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,506,220.82	9,747,613.68	1	RMBS
1.01	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,272,952.41	9,687,615.21	1	RMBS
0.99	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,049,964.93	7,898,341.55	1	RMBS
0.99	G2 787860	3622ADTR9	G2	3	5/20/2051	8,043,799.64	9,008,620.47	1	RMBS
0.94	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,641,830.96	8,665,943.58	1	RMBS
0.82	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,722,574.10	6,800,000	1	RMBS
0.81	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,627,579.65	6,573,263.68	1	RMBS
0.75	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	6,113,100.56	7,242,076.29	1	RMBS
0.74	STACR 2024-DNA1 M2	35564NBA0	STACR	5.5621	2/25/2044	6,063,312.79	6,000,000	1	RMBS
0.74	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,042,505.96	5,926,287.84	1	RMBS
0.72	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,860,454.36	5,743,327.06	1	RMBS
0.66	FR QB2615	3133A83Y1	FR	2	8/1/2050	5,398,857.94	6,692,819.43	1	RMBS
0.64	FN FM3302	3140X6U41	FN	3	3/1/2050	5,242,953.70	5,938,468.47	1	RMBS
0.64	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,231,104.92	6,125,402.64	1	RMBS
0.64	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,221,281.28	5,200,000	1	RMBS
0.62	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,092,667.64	5,155,896.36	1	RMBS
0.62	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,042,855.37	5,108,000	1	RMBS
0.58	FR SD7550	3132DVL78	FR	3	2/1/2052	4,699,101.71	5,290,372.72	1	RMBS
0.56	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,547,868.39	4,600,000	1	RMBS
0.52	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,268,233.74	5,239,355.37	1	RMBS
0.51	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,139,448.61	4,111,000	1	RMBS
0.50	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,096,299.75	4,787,933.02	1	RMBS
0.50	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,069,646.11	4,100,000	1	RMBS
0.49	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,968,706.85	4,000,000	1	RMBS
0.48	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,924,488.25	3,961,712.4	1	RMBS
0.48	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,897,703.95	3,832,106.69	1	RMBS
0.47	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,828,963.02	3,792,001.29	1	RMBS
0.47	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,827,484.98	4,530,447.08	1	RMBS

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0.46	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,775,549.57	4,458,781.49	1	RMBS
0.46	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,744,257.66	3,799,000	1	RMBS
0.45	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,704,301.69	3,750,000	1	RMBS
0.45	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,655,020.20	3,700,628.31	1	RMBS
0.44	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,626,088.26	3,600,000	1	RMBS
0.44	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,611,552.87	3,588,000	1	RMBS
0.44	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,563,381.96	3,591,000	1	RMBS
0.43	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,540,647.97	3,533,000	1	RMBS
0.42	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,442,648.45	3,477,648.51	1	RMBS
0.41	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,380,587.26	27,281,570.94	1	RMBS
0.41	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,364,100.22	4,133,570.3	1	RMBS
0.40	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,244,681.43	3,272,000	1	RMBS
0.39	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,173,523.37	18,901,428.77	1	RMBS
0.37	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,036,490.64	3,155,388.71	1	RMBS
0.37	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,016,655.55	3,000,000	1	RMBS
0.37	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,012,678.74	2,996,421.28	1	RMBS
0.36	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,961,159.79	3,000,000	1	RMBS
0.36	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,953,606.29	3,000,000	1	RMBS
0.36	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,950,699.21	3,000,000	1	RMBS
0.35	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,826,536.00	3,519,406	1	RMBS
0.33	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,733,615.70	2,767,415.82	1	RMBS
0.32	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,635,428.37	3,133,973.53	1	RMBS
0.32	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,628,470.98	2,675,000	1	RMBS
0.31	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,568,459.45	21,124,315.1	1	RMBS
0.31	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,552,168.39	2,550,000	1	RMBS
0.31	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,528,266.66	13,223,421.63	1	RMBS
0.30	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,487,918.72	13,093,878.15	1	RMBS
0.30	FR SD8288	3132DWF57	FR	5	1/1/2053	2,440,956.37	2,469,845.38	1	RMBS
0.29	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,371,194.69	25,072,016.86	1	RMBS

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0.28	CAS 2024-R05 2M2	20754XAC7	CAS	5.3121	7/25/2044	2,323,521.90	2,318,481.46	1	RMBS
0.28	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,273,285.00	2,300,000	1	RMBS
0.27	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,238,743.05	2,229,720.9	1	RMBS
0.27	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,180,577.02	14,700,183.73	1	RMBS
0.27	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,167,119.54	2,152,229.76	1	RMBS
0.26	FR SD4888	3132DSND0	FR	6	2/1/2054	2,161,182.90	2,081,604.72	1	RMBS
0.26	FR SD5617	3132DTG20	FR	6	6/1/2054	2,159,696.70	2,075,537.97	1	RMBS
0.26	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,134,178.12	2,176,000	1	RMBS
0.26	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,085,598.90	2,100,000	1	RMBS
0.25	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,047,006.64	2,032,286.85	1	RMBS
0.25	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6121	3/25/2044	2,018,376.84	2,000,000	1	RMBS
0.25	CAS 2024-R01 1M2	20753UAB6	CAS	5.4121	1/25/2044	2,015,388.10	2,000,000	1	RMBS
0.24	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,987,901.53	12,936,120.97	1	RMBS
0.24	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,967,625.48	2,427,994.02	1	RMBS
0.24	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,959,631.02	2,429,591.88	1	RMBS
0.24	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,952,698.14	2,000,000	1	RMBS
0.24	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,936,848.03	1,950,477.92	1	RMBS
0.23	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,867,984.61	1,861,000	1	RMBS
0.21	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,751,154.43	1,983,472.73	1	RMBS
0.20	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,636,112.58	10,879,326.02	1	RMBS
0.20	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,633,654.63	1,635,000	1	RMBS
0.19	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,576,011.22	9,060,598.73	1	RMBS
0.19	CAS 2024-R02 1M2	20754GAE0	CAS	5.4121	2/25/2044	1,512,227.02	1,500,000	1	RMBS
0.18	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,502,158.40	1,500,000	1	RMBS
0.18	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,461,720.64	1,450,000	1	RMBS
0.18	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,453,987.49	1,450,000	1	RMBS
0.18	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,449,308.40	8,992,835.12	1	RMBS
0.16	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,342,408.01	8,751,574.41	1	RMBS
0.16	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,337,492.11	9,213,496.22	1	RMBS

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0.16	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,333,997.08	10,140,802.03	1	RMBS
0.16	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,330,028.43	11,414,982.13	1	RMBS
0.16	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,299,724.61	1,300,000	1	RMBS
0.16	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,287,320.53	1,300,000	1	RMBS
0.15	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,215,729.69	8,677,538.94	1	RMBS
0.14	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,169,420.61	7,243,206.81	1	RMBS
0.14	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,153,684.83	1,148,000	1	RMBS
0.14	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,149,585.53	8,331,029.43	1	RMBS
0.14	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,143,599.89	7,209,335.32	1	RMBS
0.14	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,141,607.40	10,508,326.71	1	RMBS
0.14	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,109,433.57	7,713,000.54	1	RMBS
0.13	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,097,307.14	11,511,504.87	1	RMBS
0.13	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,095,869.93	6,176,710.54	1	RMBS
0.13	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,092,815.87	1,089,000	1	RMBS
0.13	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,075,749.04	7,621,596.46	1	RMBS
0.13	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,072,327.51	7,006,101.17	1	RMBS
0.13	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,070,531.00	6,254,375.17	1	RMBS
0.13	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,026,140.92	1,017,691.12	1	RMBS
0.12	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5121	4/25/2042	1,015,639.52	1,000,000	1	RMBS
0.12	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,015,435.37	1,088,857.95	1	RMBS
0.12	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,008,722.96	5,801,383.43	1	RMBS
0.12	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,004,150.03	6,659,254.71	1	RMBS
0.12	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,002,574.00	1,000,000	1	RMBS
0.12	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	999,993.56	1,000,000	1	RMBS
0.12	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	998,205.22	1,000,000	1	RMBS
0.12	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	988,446.92	1,000,000	1	RMBS
0.12	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	961,719.78	7,788,782.14	1	RMBS
0.12	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	960,707.20	6,814,847.92	1	RMBS
0.12	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	955,562.65	9,295,775.44	1	RMBS

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0.12	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	952,377.93	6,235,143.12	1	RMBS
0.12	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	952,230.95	7,085,984.69	1	RMBS
0.11	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	931,799.75	6,616,722.39	1	RMBS
0.11	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	905,260.43	4,962,958.55	1	RMBS
0.11	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	904,125.36	906,657.74	1	RMBS
0.11	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	867,868.56	5,857,666.01	1	RMBS
0.11	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	864,251.05	875,000	1	RMBS
0.11	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	860,241.57	5,153,650.04	1	RMBS
0.10	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	849,748.33	5,822,098.12	1	RMBS
0.10	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	846,955.57	5,112,761.89	1	RMBS
0.10	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	846,024.65	5,540,120.16	1	RMBS
0.10	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	841,909.02	5,043,969.31	1	RMBS
0.10	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	840,112.51	4,357,861.66	1	RMBS
0.10	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	827,536.95	5,258,999.98	1	RMBS
0.10	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	823,176.34	819,837.42	1	RMBS
0.10	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	809,424.89	4,916,448.56	1	RMBS
0.10	FHR 5150 GI	3137H2Z23	FHR	2.5	10/25/2051	809,155.41	7,725,288.63	1	RMBS
0.10	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	808,126.50	4,316,992.77	1	RMBS
0.10	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	781,007.39	4,983,804.69	1	RMBS
0.09	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	747,396.36	4,728,784.25	1	RMBS
0.09	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	726,483.37	724,174.47	1	RMBS
0.09	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	715,639.00	717,653.46	1	RMBS
0.09	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	713,899.65	5,260,529.48	1	RMBS
0.08	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	681,472.68	682,000	1	RMBS
0.07	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	611,980.48	3,309,811.66	1	RMBS
0.07	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	602,695.80	620,378.7	1	RMBS
0.07	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	594,154.22	5,500,968.56	1	RMBS
0.07	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	573,780.19	570,452.15	1	RMBS
0.06	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	517,810.79	3,062,881.75	1	RMBS

DMBS - DoubleLine Mortgage ETF  
Holdings as of 6/12/2026

0.06	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	497,526.58	495,203.94	1	RMBS
0.06	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	487,376.31	3,516,562.41	1	RMBS
0.06	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	465,614.07	3,106,733.82	1	RMBS
0.05	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	438,013.17	435,964.41	1	RMBS
0.05	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	437,613.04	3,040,410.12	1	RMBS
0.05	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	429,651.24	3,065,646.18	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	392,079.72	2,360,504.88	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	378,442.59	382,978.72	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	313,319.18	1,797,084.99	1	RMBS
0.03	US LONG BOND(CBT) Sep26		USU6	0	9/21/2026	273,600.02	225	100000	FUTURES CONTRACTS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6121	6/25/2043	231,055.44	230,833.99	1	RMBS
0.02	CAS 2023-R07 2M1	20753BAA0	CAS	5.5621	9/25/2043	203,054.41	202,658.98	1	RMBS
0.02	US 10yr Ultra Fut Sep26		UXYU6	0	9/21/2026	175,796.48	230	100000	FUTURES CONTRACTS
0.02	US 5YR NOTE (CBT) Sep26		FVU6	0	9/30/2026	172,824.08	735	100000	FUTURES CONTRACTS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	147,011.52	1,056,413.78	1	RMBS
0.01	US ULTRA BOND CBT Sep26		WNU6	0	9/21/2026	56,932.97	36	100000	FUTURES CONTRACTS
(0.02)	US 2YR NOTE (CBT) Sep26		TUU6	0	9/30/2026	-191,107.63	-910	200000	FUTURES CONTRACTS
(1.24)	FNCL 3.5 7/26	01F032674	FNCL	3.5		-10,122,424.83	-11,170,000	1	RMBS
(2.35)	FNCL 2.5 7/26	01F022675	FNCL	2.5		-19,198,187.71	-22,976,000	1	RMBS