

DMBS - DoubleLine Mortgage ETF
Holdings as of 7/2/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
12.77	FNCL 5 8/26	01F050684	FNCL	5		106,532,807.91	108,586,000	1	RMBS
4.85	FNCL 2 8/26	01F020687	FNCL	2		40,456,351.60	50,731,000	1	RMBS
2.87	JPMorgan US Government Money M	4812C2270	MGMXX	3.57		23,927,338.18	23,927,342.23	1	CASH
2.46	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	20,483,435.30	21,542,723.84	1	RMBS
2.30	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	19,168,479.04	22,647,564.29	1	RMBS
2.00	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	16,697,873.74	19,719,237.66	1	RMBS
1.87	FR QD2515	3133AYYL8	FR	2.5	12/1/2051	15,594,395.44	18,424,441.7	1	RMBS
1.81	FR SL4032	31427RPS3	FR	2	2/1/2052	15,088,974.20	18,614,057.99	1	RMBS
1.81	FN FA5486	3140W6CY6	FN	2.5	1/1/2052	15,078,820.39	17,761,264.92	1	RMBS
1.74	FR SD2219	3132DPPC6	FR	3	3/1/2052	14,517,924.45	16,497,255.6	1	RMBS
1.71	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,225,499.66	14,094,221.15	1	RMBS
1.68	FN FA6109	3140W6YF3	FN	6	6/1/2056	14,008,606.88	13,650,000	1	RMBS
1.63	FN FA1705	3140W13P6	FN	2.5	3/1/2052	13,572,843.96	15,814,160.08	1	RMBS
1.61	FN FA4344	3140W4ZJ9	FN	3.5	4/1/2052	13,439,526.15	14,686,770.96	1	RMBS
1.57	FR SD8492	3132DWNH2	FR	5	1/1/2055	13,107,929.50	13,312,962.55	1	RMBS
1.56	FNR 2026-10 FA	3136BYT44	FNR	4.5778	10/25/2054	13,052,179.48	13,100,197.4	1	RMBS
1.56	FN FM7418	3140XBG46	FN	2.5	6/1/2051	13,030,286.63	15,236,260.67	1	RMBS
1.44	FN FA5309	3140W53T9	FN	6	4/1/2056	11,985,303.30	11,558,530.72	1	RMBS
1.42	G2 787697	3622ADNN4	G2	3	5/20/2052	11,889,196.67	13,369,777.5	1	RMBS
1.40	G2 787829	3622ADSS8	G2	2.5	3/20/2052	11,716,339.91	13,714,261.24	1	RMBS
1.39	GNR 2025-205 FD	38385K3N8	GNR	4.7587	11/20/2055	11,637,754.24	11,663,311.3	1	RMBS
1.30	FR SL1637	31427NZB8	FR	2	12/1/2051	10,868,375.58	13,446,471.36	1	RMBS
1.28	FR QB6139	3133ACZC5	FR	2	12/1/2050	10,663,438.77	13,209,825.28	1	RMBS
1.27	FNCL 3 8/26	01F030686	FNCL	3		10,559,547.84	12,120,000	1	RMBS
1.08	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	9,050,768.06	9,971,265.13	1	RMBS
1.08	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,983,721.19	8,901,600.04	1	RMBS
1.08	FN CA6409	3140QEDP4	FN	2.5	7/1/2050	8,978,748.57	10,747,929.63	1	RMBS

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1.06	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,823,713.12	8,514,250.34	1	RMBS
1.03	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,575,215.87	8,523,000	1	RMBS
1.02	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,499,717.23	9,747,613.68	1	RMBS
0.99	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,262,800.50	9,687,615.21	1	RMBS
0.96	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,046,925.61	7,898,341.55	1	RMBS
0.96	G2 787860	3622ADTR9	G2	3	5/20/2051	8,022,237.74	9,008,620.47	1	RMBS
0.92	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,636,776.66	8,665,943.58	1	RMBS
0.89	FN FA3267	3140W3TZ2	FN	2.5	4/1/2052	7,413,526.28	8,738,455.88	1	RMBS
0.81	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,719,112.30	6,800,000	1	RMBS
0.79	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,629,455.05	6,573,263.68	1	RMBS
0.73	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	6,104,994.37	7,242,076.29	1	RMBS
0.73	STACR 2024-DNA1 M2	35564NBA0	STACR	5.5778	2/25/2044	6,063,544.79	6,000,000	1	RMBS
0.72	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,040,684.11	5,926,287.84	1	RMBS
0.70	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,857,973.88	5,743,327.06	1	RMBS
0.65	FR QB2615	3133A83Y1	FR	2	8/1/2050	5,392,283.50	6,692,819.43	1	RMBS
0.63	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,246,734.40	5,200,000	1	RMBS
0.63	FN FM3302	3140X6U41	FN	3	3/1/2050	5,239,392.28	5,938,468.47	1	RMBS
0.63	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,224,674.68	6,125,402.64	1	RMBS
0.61	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,098,757.39	5,155,896.36	1	RMBS
0.60	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,040,512.72	5,108,000	1	RMBS
0.56	FR SD7550	3132DVL78	FR	3	2/1/2052	4,696,592.99	5,290,372.72	1	RMBS
0.54	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,546,004.53	4,600,000	1	RMBS
0.51	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,263,533.31	5,239,355.37	1	RMBS
0.50	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,136,114.22	4,111,000	1	RMBS
0.49	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,091,352.35	4,787,933.02	1	RMBS
0.49	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,067,648.99	4,100,000	1	RMBS
0.48	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,966,294.42	4,000,000	1	RMBS
0.47	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,926,705.40	3,961,712.4	1	RMBS
0.47	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,910,410.91	3,832,106.69	1	RMBS

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0.46	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,827,745.36	3,792,001.29	1	RMBS
0.46	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,822,422.32	4,530,447.08	1	RMBS
0.45	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,770,760.53	4,458,781.49	1	RMBS
0.45	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,742,635.22	3,799,000	1	RMBS
0.44	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,702,495.53	3,750,000	1	RMBS
0.44	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,657,358.21	3,700,628.31	1	RMBS
0.43	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,622,583.28	3,600,000	1	RMBS
0.43	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,608,683.32	3,588,000	1	RMBS
0.43	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,561,702.12	3,591,000	1	RMBS
0.42	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,537,698.41	3,533,000	1	RMBS
0.41	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,443,577.49	3,477,648.51	1	RMBS
0.40	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,360,369.62	4,133,570.3	1	RMBS
0.40	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,349,323.08	26,958,265.07	1	RMBS
0.39	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,242,770.62	3,272,000	1	RMBS
0.38	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,163,008.54	18,794,267.35	1	RMBS
0.38	AOMT 2026-3 M1	03466MAH5	AOMT	6.001	6/25/2071	3,132,830.78	3,124,000	1	RMBS
0.37	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,046,769.50	3,155,388.71	1	RMBS
0.36	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,013,780.04	3,000,000	1	RMBS
0.35	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,959,765.43	3,000,000	1	RMBS
0.35	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,952,573.49	3,000,000	1	RMBS
0.35	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,949,519.84	3,000,000	1	RMBS
0.35	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	2,903,356.28	2,892,826.98	1	RMBS
0.34	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,821,283.11	3,519,406	1	RMBS
0.33	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,735,088.34	2,767,415.82	1	RMBS
0.32	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,632,899.43	3,133,973.53	1	RMBS
0.31	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,627,484.62	2,675,000	1	RMBS
0.31	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,550,041.99	2,550,000	1	RMBS
0.31	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,546,813.13	20,926,138.96	1	RMBS
0.30	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,537,560.39	13,223,421.63	1	RMBS

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0.30	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,510,452.97	13,093,878.15	1	RMBS
0.29	FR SD8288	3132DWF57	FR	5	1/1/2053	2,445,366.78	2,469,845.38	1	RMBS
0.28	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,339,690.37	24,721,229.21	1	RMBS
0.27	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,278,800.87	2,300,000	1	RMBS
0.27	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,242,691.01	2,229,720.9	1	RMBS
0.26	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,174,150.69	2,152,229.76	1	RMBS
0.26	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,165,331.80	14,563,833.65	1	RMBS
0.26	FR SD4888	3132DSND0	FR	6	2/1/2054	2,162,453.36	2,081,604.72	1	RMBS
0.26	FR SD5617	3132DTG20	FR	6	6/1/2054	2,160,884.82	2,075,537.97	1	RMBS
0.26	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,146,475.91	2,176,000	1	RMBS
0.25	CAS 2024-R05 2M2	20754XAC7	CAS	5.3278	7/25/2044	2,125,500.82	2,120,960.63	1	RMBS
0.25	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,084,268.17	2,100,000	1	RMBS
0.25	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,050,778.11	2,032,286.85	1	RMBS
0.24	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6278	3/25/2044	2,019,757.67	2,000,000	1	RMBS
0.24	CAS 2024-R01 1M2	20753UAB6	CAS	5.4278	1/25/2044	2,014,701.62	2,000,000	1	RMBS
0.24	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,985,391.56	12,859,992.58	1	RMBS
0.24	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,965,409.33	2,427,994.02	1	RMBS
0.23	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,957,299.63	2,429,591.88	1	RMBS
0.23	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,952,210.20	2,000,000	1	RMBS
0.23	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,937,984.85	1,950,477.92	1	RMBS
0.22	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,866,641.18	1,861,000	1	RMBS
0.21	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,750,018.35	1,983,472.73	1	RMBS
0.20	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,636,691.12	1,635,000	1	RMBS
0.19	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,618,836.43	10,782,890.97	1	RMBS
0.19	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,581,858.86	9,060,598.73	1	RMBS
0.18	CAS 2024-R02 1M2	20754GAE0	CAS	5.4278	2/25/2044	1,512,125.45	1,500,000	1	RMBS
0.18	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,498,150.40	1,500,000	1	RMBS
0.18	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,460,396.90	1,450,000	1	RMBS
0.17	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,456,417.14	8,992,835.12	1	RMBS

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0.17	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,452,704.37	1,450,000	1	RMBS
0.16	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,338,968.32	8,705,046.66	1	RMBS
0.16	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,332,777.58	11,414,982.13	1	RMBS
0.16	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,329,757.30	10,078,363.96	1	RMBS
0.16	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,328,697.70	9,134,757.62	1	RMBS
0.16	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,298,678.46	1,300,000	1	RMBS
0.15	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,286,605.68	1,300,000	1	RMBS
0.14	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,206,493.19	8,591,477.97	1	RMBS
0.14	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,162,357.06	7,185,528.42	1	RMBS
0.14	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,152,603.73	1,148,000	1	RMBS
0.14	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,141,999.38	10,508,326.71	1	RMBS
0.14	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,138,294.94	7,147,719.05	1	RMBS
0.14	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,136,501.13	8,226,490.27	1	RMBS
0.13	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,102,802.49	7,645,455.15	1	RMBS
0.13	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,099,365.04	11,511,504.87	1	RMBS
0.13	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,099,348.36	6,176,710.54	1	RMBS
0.13	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,092,039.61	1,089,000	1	RMBS
0.13	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,077,363.73	7,006,101.17	1	RMBS
0.13	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,074,293.39	7,589,808.02	1	RMBS
0.13	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,074,084.80	6,254,375.17	1	RMBS
0.12	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,015,781.73	1,088,857.95	1	RMBS
0.12	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5278	4/25/2042	1,014,872.31	1,000,000	1	RMBS
0.12	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,001,739.93	5,750,154.09	1	RMBS
0.12	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,001,698.22	1,000,000	1	RMBS
0.12	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	999,178.54	1,000,000	1	RMBS
0.12	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	997,476.50	1,000,000	1	RMBS
0.12	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	987,956.78	1,000,000	1	RMBS
0.12	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	984,811.35	6,604,760.72	1	RMBS
0.12	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	981,315.50	974,667	1	RMBS

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0.12	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	965,913.74	6,762,771.62	1	RMBS
0.12	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	965,187.88	7,788,782.14	1	RMBS
0.11	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	957,103.21	6,235,143.12	1	RMBS
0.11	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	956,777.82	9,295,775.44	1	RMBS
0.11	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	952,489.35	7,085,984.69	1	RMBS
0.11	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	927,634.62	6,569,296.86	1	RMBS
0.11	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	890,431.79	4,894,311.18	1	RMBS
0.11	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	886,018.17	887,948.85	1	RMBS
0.10	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	864,075.26	5,809,690.81	1	RMBS
0.10	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	863,833.30	875,000	1	RMBS
0.10	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	855,807.04	5,107,151.59	1	RMBS
0.10	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	846,946.44	5,112,761.89	1	RMBS
0.10	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	846,787.91	5,540,120.16	1	RMBS
0.10	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	844,777.18	5,768,448.45	1	RMBS
0.10	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	844,159.77	4,357,861.66	1	RMBS
0.10	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	836,759.25	4,999,360.52	1	RMBS
0.10	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	829,942.76	5,258,999.98	1	RMBS
0.10	FHR 5150 GI	3137H2ZZ3	FHR	2.5	10/25/2051	811,353.86	7,725,288.63	1	RMBS
0.10	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	808,700.69	4,916,448.56	1	RMBS
0.10	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	807,933.10	4,298,800.11	1	RMBS
0.09	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	785,973.50	783,627.25	1	RMBS
0.09	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	784,012.82	4,983,804.69	1	RMBS
0.09	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	745,475.06	4,728,784.25	1	RMBS
0.09	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	716,573.82	714,932.93	1	RMBS
0.09	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	714,429.59	5,246,894.94	1	RMBS
0.08	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	680,931.19	682,000	1	RMBS
0.07	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	608,144.12	3,281,770.22	1	RMBS
0.07	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	599,658.97	617,580.88	1	RMBS
0.07	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	587,861.52	5,435,057.79	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 7/2/2026

0.07	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	564,300.01	561,743.7	1	RMBS
0.06	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	518,370.07	3,056,464.66	1	RMBS
0.06	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	491,821.64	489,498.76	1	RMBS
0.06	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	481,183.92	3,507,963.67	1	RMBS
0.06	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	466,841.76	3,106,733.82	1	RMBS
0.05	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	439,016.81	3,040,410.12	1	RMBS
0.05	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	429,830.82	3,057,966.88	1	RMBS
0.05	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	426,576.93	425,124.15	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	388,756.69	2,336,318.42	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	378,344.24	382,978.72	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	311,948.15	1,785,409.56	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6278	6/25/2043	231,009.66	230,833.99	1	RMBS
0.02	US 10yr Ultra Fut Sep26		UXYU6	0	9/21/2026	203,309.86	240	100000	FUTURES CONTRACTS
0.02	CAS 2023-R07 2M1	20753BAA0	CAS	5.5778	9/25/2043	168,476.53	168,200.59	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	147,334.57	1,056,413.78	1	RMBS
0.02	US LONG BOND(CBT) Sep26		USU6	0	9/21/2026	126,034.09	143	100000	FUTURES CONTRACTS
0.00	US ULTRA BOND CBT Sep26		WNU6	0	9/21/2026	13,340.96	26	100000	FUTURES CONTRACTS
0.00	US 5YR NOTE (CBT) Sep26		FVU6	0	9/30/2026	-34,983.51	460	100000	FUTURES CONTRACTS
(0.01)	US 2YR NOTE (CBT) Sep26		TUU6	0	9/30/2026	-67,664.27	-890	200000	FUTURES CONTRACTS
(0.15)	CASH	USD		0		-1,245,539.90	-1,245,541.57	1	CASH
(0.21)	FNCL 3.5 8/26	01F032682	FNCL	3.5		-1,786,169.92	-1,970,000	1	RMBS
(4.17)	FNCL 2.5 8/26	01F022683	FNCL	2.5		-34,800,803.19	-41,681,000	1	RMBS