

DMBS - DoubleLine Mortgage ETF
Holdings as of 7/24/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
13.37	FNCL 5 8/26	01F050684	FNCL	5		105,069,745.60	108,586,000	1	RMBS
2.58	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	20,241,271.10	21,436,403.12	1	RMBS
2.33	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	18,313,379.80	22,048,666.43	1	RMBS
2.17	CASH	USD		0		17,074,314.14	17,074,317.52	1	CASH
2.04	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	16,022,567.74	19,286,278.19	1	RMBS
1.93	FNCL 3 8/26	01F030686	FNCL	3		15,205,766.15	17,770,000	1	RMBS
1.91	FR QD2515	3133AYYL8	FR	2.5	12/1/2051	14,977,179.28	18,019,771.31	1	RMBS
1.86	FR SL4032	31427RPS3	FR	2	2/1/2052	14,656,154.84	18,419,515.01	1	RMBS
1.85	FN FA5486	3140W6CY6	FN	2.5	1/1/2052	14,551,064.30	17,429,304.06	1	RMBS
1.80	FR SD2219	3132DPPC6	FR	3	3/1/2052	14,175,333.36	16,378,475.54	1	RMBS
1.80	FR SL4935	31427SPV4	FR	2	3/1/2052	14,168,118.80	17,886,375.86	1	RMBS
1.76	FN FA6109	3140W6YF3	FN	6	6/1/2056	13,867,802.83	13,635,435.31	1	RMBS
1.74	FN FA2724	3140W3A25	FN	5.5	9/1/2055	13,673,426.19	13,718,464.82	1	RMBS
1.69	FN FA1705	3140W13P6	FN	2.5	3/1/2052	13,271,909.87	15,753,429	1	RMBS
1.65	FN FA4344	3140W4ZJ9	FN	3.5	4/1/2052	12,976,277.87	14,435,929.88	1	RMBS
1.63	FNR 2026-10 FA	3136BYT44	FNR	4.5661	10/25/2054	12,824,607.03	12,913,569.06	1	RMBS
1.63	FR SD8492	3132DWNH2	FR	5	1/1/2055	12,816,968.08	13,207,911.29	1	RMBS
1.61	FN FM7418	3140XBG46	FN	2.5	6/1/2051	12,627,409.00	15,047,375.88	1	RMBS
1.50	FN FA5309	3140W53T9	FN	6	4/1/2056	11,794,747.95	11,478,104.11	1	RMBS
1.47	G2 787697	3622ADNN4	G2	3	5/20/2052	11,539,959.17	13,194,753	1	RMBS
1.46	GNR 2025-205 FD	38385K3N8	GNR	4.7714	11/20/2055	11,435,465.90	11,503,400	1	RMBS
1.45	G2 787829	3622ADSS8	G2	2.5	3/20/2052	11,380,893.01	13,540,039.47	1	RMBS
1.33	FR SL1637	31427NZB8	FR	2	12/1/2051	10,477,155.16	13,211,219.31	1	RMBS
1.26	JPMorgan US Government Money M	4812C2270	MGMXX	3.59		9,874,008.34	9,874,011.58	1	CASH
1.13	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,858,169.71	8,880,733.81	1	RMBS
1.12	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	8,834,867.78	9,904,846.61	1	RMBS
1.11	FN CA6409	3140QEDP4	FN	2.5	7/1/2050	8,699,913.03	10,615,730.91	1	RMBS

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1.09	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,566,349.33	8,367,297.22	1	RMBS
1.09	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,544,854.96	8,523,000	1	RMBS
1.06	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,330,453.58	9,721,984.67	1	RMBS
1.02	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,032,479.59	9,598,231.41	1	RMBS
1.00	FN FS9026	3140XRA47	FN	5.5	9/1/2053	7,833,081.05	7,766,619.35	1	RMBS
0.99	G2 787860	3622ADTR9	G2	3	5/20/2051	7,812,875.56	8,919,982.67	1	RMBS
0.94	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,370,154.51	8,497,775.1	1	RMBS
0.91	FN FA3267	3140W3TZ2	FN	2.5	4/1/2052	7,127,311.41	8,560,106.59	1	RMBS
0.86	FN FA3913	3140W4K30	FN	2	3/1/2052	6,750,590.24	8,491,323.47	1	RMBS
0.85	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,695,396.48	6,800,000	1	RMBS
0.81	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,385,068.15	6,404,486.95	1	RMBS
0.77	STACR 2024-DNA1 M2	35564NBA0	STACR	5.5661	2/25/2044	6,056,247.59	6,000,000	1	RMBS
0.76	FR SD5525	3132DTD64	FR	5.5	6/1/2054	5,938,849.85	5,894,948.19	1	RMBS
0.75	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	5,910,015.17	7,145,935.09	1	RMBS
0.73	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,718,986.46	5,673,964.06	1	RMBS
0.67	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,229,323.61	5,200,000	1	RMBS
0.64	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,055,553.26	6,042,105.84	1	RMBS
0.64	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,020,753.60	5,108,000	1	RMBS
0.58	FR SD7550	3132DVL78	FR	3	2/1/2052	4,589,223.77	5,243,463.92	1	RMBS
0.58	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,521,526.35	4,600,000	1	RMBS
0.53	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,161,183.33	5,193,664.06	1	RMBS
0.52	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,122,784.26	4,111,000	1	RMBS
0.51	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,046,394.78	4,100,000	1	RMBS
0.51	FN CA7028	3140QEY22	FN	2.5	9/1/2050	3,977,856.44	4,742,914.85	1	RMBS
0.50	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,951,906.02	4,000,000	1	RMBS
0.49	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,847,766.41	3,941,744.1	1	RMBS
0.48	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,797,570.98	3,774,819.84	1	RMBS
0.48	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,749,851.13	3,758,657.19	1	RMBS
0.47	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,721,747.35	3,799,000	1	RMBS

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0.47	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,710,611.15	4,482,634.81	1	RMBS
0.47	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,706,123.66	3,750,000	1	RMBS
0.47	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,663,724.35	4,415,696.72	1	RMBS
0.46	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,610,291.01	3,600,000	1	RMBS
0.46	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,597,080.03	3,588,000	1	RMBS
0.45	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,565,549.72	3,660,429.3	1	RMBS
0.45	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,538,978.44	3,591,000	1	RMBS
0.45	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,530,522.16	3,533,000	1	RMBS
0.43	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,368,469.58	3,451,446.5	1	RMBS
0.42	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,277,721.71	4,106,638.4	1	RMBS
0.42	FNCL 2 8/26	01F020687	FNCL	2		3,273,210.64	4,188,000	1	RMBS
0.42	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,264,251.38	26,665,668.91	1	RMBS
0.41	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,232,013.76	3,272,000	1	RMBS
0.39	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,099,864.68	18,693,555.33	1	RMBS
0.39	AOMT 2026-3 M1	03466MAH5	AOMT	6.001	6/25/2071	3,098,811.57	3,124,000	1	RMBS
0.38	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,001,603.60	3,000,000	1	RMBS
0.38	FN MA4733	31418EHK9	FN	4.5	9/1/2052	2,968,037.81	3,121,859.57	1	RMBS
0.38	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,948,586.78	3,000,000	1	RMBS
0.37	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,938,613.71	3,000,000	1	RMBS
0.37	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,936,869.02	3,000,000	1	RMBS
0.36	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	2,864,471.91	2,857,634.97	1	RMBS
0.35	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,749,392.57	3,495,574.27	1	RMBS
0.34	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,688,941.14	2,759,815.29	1	RMBS
0.33	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,629,810.03	2,675,000	1	RMBS
0.33	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,595,843.43	3,133,973.13	1	RMBS
0.32	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,554,088.56	2,550,000	1	RMBS
0.32	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,489,432.57	13,090,206.88	1	RMBS
0.31	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,462,578.36	20,558,567.26	1	RMBS
0.31	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,447,693.42	12,917,533.56	1	RMBS

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0.30	FR SD8288	3132DWF57	FR	5	1/1/2053	2,389,599.69	2,449,200.7	1	RMBS
0.29	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,267,958.09	24,348,479.82	1	RMBS
0.29	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,260,240.55	2,300,000	1	RMBS
0.28	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,191,812.24	2,204,441.34	1	RMBS
0.27	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,142,276.96	2,145,321.24	1	RMBS
0.27	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,138,064.53	2,176,000	1	RMBS
0.27	CAS 2024-R05 2M2	20754XAC7	CAS	5.3161	7/25/2044	2,124,798.54	2,120,960.63	1	RMBS
0.27	FR SD5617	3132DTG20	FR	6	6/1/2054	2,111,493.26	2,054,271.11	1	RMBS
0.27	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,106,628.53	14,403,862.63	1	RMBS
0.27	FR SD4888	3132DSND0	FR	6	2/1/2054	2,093,228.94	2,039,919.26	1	RMBS
0.26	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,077,180.86	2,100,000	1	RMBS
0.26	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6161	3/25/2044	2,022,686.56	2,000,000	1	RMBS
0.26	CAS 2024-R01 1M2	20753UAB6	CAS	5.4161	1/25/2044	2,017,004.50	2,000,000	1	RMBS
0.25	FN MA5039	31418ES50	FN	5.5	6/1/2053	1,998,339.37	2,002,512.36	1	RMBS
0.25	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,951,523.31	12,828,413.65	1	RMBS
0.25	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,948,120.36	2,000,000	1	RMBS
0.24	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,907,638.65	2,406,493.92	1	RMBS
0.24	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,906,334.06	2,411,804.13	1	RMBS
0.24	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,889,358.62	1,930,799.37	1	RMBS
0.24	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,860,791.15	1,861,000	1	RMBS
0.22	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,705,858.83	1,966,737.98	1	RMBS
0.21	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,627,881.83	1,635,000	1	RMBS
0.20	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,577,985.04	10,676,430.97	1	RMBS
0.20	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,553,504.25	8,976,243.41	1	RMBS
0.19	CAS 2024-R02 1M2	20754GAE0	CAS	5.4161	2/25/2044	1,513,368.34	1,500,000	1	RMBS
0.19	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,488,926.85	1,500,000	1	RMBS
0.19	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,455,879.76	1,450,000	1	RMBS
0.18	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,447,729.97	1,450,000	1	RMBS
0.18	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,440,122.46	8,944,243.22	1	RMBS

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0.17	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,310,582.56	11,317,486.43	1	RMBS
0.17	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,305,207.01	8,628,716.37	1	RMBS
0.17	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,299,925.76	9,077,654.63	1	RMBS
0.17	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,298,660.46	9,985,211.07	1	RMBS
0.16	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,294,180.83	1,300,000	1	RMBS
0.16	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,282,195.85	1,300,000	1	RMBS
0.16	NRZT 2026-NQM8 M1	64832RAH3	NRZT	5.992	8/25/2066	1,253,298.31	1,250,000	1	RMBS
0.15	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,176,067.92	8,515,502.94	1	RMBS
0.15	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,148,600.71	1,148,000	1	RMBS
0.14	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,129,754.83	7,129,212.02	1	RMBS
0.14	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,109,895.14	7,086,553.59	1	RMBS
0.14	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,108,488.38	10,359,077.58	1	RMBS
0.14	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,104,032.32	8,117,442.91	1	RMBS
0.14	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,088,620.82	1,089,000	1	RMBS
0.14	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,076,620.13	7,578,073.62	1	RMBS
0.14	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,075,771.36	11,415,884.87	1	RMBS
0.14	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,073,240.76	6,101,521.63	1	RMBS
0.13	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,056,367.49	6,974,154.65	1	RMBS
0.13	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,052,901.67	7,512,611.89	1	RMBS
0.13	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,051,227.70	6,205,632.74	1	RMBS
0.13	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5161	4/25/2042	1,014,510.45	1,000,000	1	RMBS
0.13	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	997,951.54	1,081,295.25	1	RMBS
0.13	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	997,134.21	1,000,000	1	RMBS
0.13	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	997,118.49	1,000,000	1	RMBS
0.13	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	994,344.26	1,000,000	1	RMBS
0.13	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	984,198.29	1,000,000	1	RMBS
0.12	GNR 2022-207 IO	38383HXY0	GNR	3	8/20/2051	972,779.16	5,700,574.1	1	RMBS
0.12	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	962,193.09	957,370.06	1	RMBS
0.12	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	950,286.71	6,539,158.5	1	RMBS

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0.12	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	945,319.82	6,712,183.06	1	RMBS
0.12	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	943,292.20	7,707,759.3	1	RMBS
0.12	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	939,425.57	6,181,906.16	1	RMBS
0.12	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	938,891.16	9,219,895.03	1	RMBS
0.12	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	929,043.83	7,008,579.68	1	RMBS
0.12	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	905,176.05	6,515,479.51	1	RMBS
0.11	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	875,374.72	878,508.29	1	RMBS
0.11	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	872,561.20	4,871,368.94	1	RMBS
0.11	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	860,560.50	875,000	1	RMBS
0.11	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	842,948.48	5,762,877.26	1	RMBS
0.11	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	836,276.19	5,525,120.21	1	RMBS
0.11	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	832,684.63	5,054,523.01	1	RMBS
0.11	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	829,509.59	4,311,068.78	1	RMBS
0.11	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	826,389.57	5,049,726.21	1	RMBS
0.10	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	821,469.84	5,705,638.41	1	RMBS
0.10	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	819,080.70	4,960,053.16	1	RMBS
0.10	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	817,131.67	5,229,722.54	1	RMBS
0.10	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	795,071.46	4,882,602.91	1	RMBS
0.10	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	786,945.25	4,235,433.62	1	RMBS
0.10	FHR 5150 GI	3137H2ZZ3	FHR	2.5	10/25/2051	781,805.46	7,610,257.6	1	RMBS
0.10	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	769,521.85	4,930,335.99	1	RMBS
0.10	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	766,763.34	765,422.74	1	RMBS
0.09	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	731,264.23	4,686,358.68	1	RMBS
0.09	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	690,774.67	690,155.3	1	RMBS
0.09	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	684,314.57	5,127,309.68	1	RMBS
0.09	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	678,671.81	682,000	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	592,922.26	614,442.72	1	RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	592,733.64	3,252,869.93	1	RMBS
0.07	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	573,227.60	5,377,848.74	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 7/24/2026

0.07	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	550,428.64	548,829.55	1	RMBS
0.06	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	506,056.73	3,020,490.49	1	RMBS
0.06	US 2YR NOTE (CBT) Sep26		TUU6	0	9/30/2026	483,139.89	-775	200000	FUTURES CONTRACTS
0.06	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	482,911.97	481,277.38	1	RMBS
0.06	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	474,102.04	3,499,246.55	1	RMBS
0.06	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	463,036.56	3,071,402.76	1	RMBS
0.05	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	430,225.24	3,008,611.38	1	RMBS
0.05	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	417,776.58	417,095.78	1	RMBS
0.05	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	416,291.23	3,015,470.3	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	379,078.87	2,313,934.39	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	369,640.21	378,388.73	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	304,284.76	1,772,111.91	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6161	6/25/2043	231,062.46	230,833.99	1	RMBS
0.02	CAS 2023-R07 2M1	20753BAA0	CAS	5.5661	9/25/2043	168,465.52	168,200.59	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	144,141.92	1,046,891.75	1	RMBS
0.00	US 5YR NOTE (CBT) Sep26		FVU6	0	9/30/2026	-29,479.11	195	100000	FUTURES CONTRACTS
(0.01)	US ULTRA BOND CBT Sep26		WNU6	0	9/21/2026	-74,668.36	31	100000	FUTURES CONTRACTS
(0.04)	US 10yr Ultra Fut Sep26		UXYU6	0	9/21/2026	-335,484.99	345	100000	FUTURES CONTRACTS
(0.05)	US LONG BOND(CBT) Sep26		USU6	0	9/21/2026	-368,280.60	243	100000	FUTURES CONTRACTS
(0.22)	FNCL 3.5 8/26	01F032682	FNCL	3.5		-1,755,048.31	-1,970,000	1	RMBS
(4.34)	FNCL 2.5 8/26	01F022683	FNCL	2.5		-34,107,132.76	-41,681,000	1	RMBS