

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/14/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
14.94	FNCL 5 9/26	01F050692	FNCL	5		105,297,944.25	108,586,000	1	RMBS
2.86	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	20,154,473.85	21,276,532.2	1	RMBS
2.59	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	18,279,247.47	21,983,167.64	1	RMBS
2.25	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	15,889,259.61	19,108,502	1	RMBS
2.12	FR QD2515	3133AYYL8	FR	2.5	12/1/2051	14,948,906.22	17,979,943.74	1	RMBS
2.05	FN FA5486	3140W6CY6	FN	2.5	1/1/2052	14,433,871.07	17,282,907.36	1	RMBS
2.05	FR SL4032	31427RPS3	FR	2	2/1/2052	14,423,866.19	18,132,956.67	1	RMBS
1.99	FR SL4935	31427SPV4	FR	2	3/1/2052	14,040,934.43	17,724,640.42	1	RMBS
1.99	FR SD2219	3132DPPC6	FR	3	3/1/2052	14,003,955.00	16,188,638.66	1	RMBS
1.92	FN FA2724	3140W3A25	FN	5.5	9/1/2055	13,533,137.41	13,550,219.36	1	RMBS
1.91	FN FA6109	3140W6YF3	FN	6	6/1/2056	13,494,807.79	13,223,669.28	1	RMBS
1.87	FN FA1705	3140W13P6	FN	2.5	3/1/2052	13,195,493.61	15,669,343.19	1	RMBS
1.83	FN FA4344	3140W4ZJ9	FN	3.5	4/1/2052	12,866,661.04	14,336,290.36	1	RMBS
1.81	FNR 2026-10 FA	3136BYT44	FNR	4.5661	10/25/2054	12,774,000.51	12,913,569.07	1	RMBS
1.78	FN FM7418	3140XBG46	FN	2.5	6/1/2051	12,562,029.99	14,967,023.17	1	RMBS
1.67	FN FA5309	3140W53T9	FN	6	4/1/2056	11,738,221.48	11,388,784.42	1	RMBS
1.62	GNR 2025-205 FD	38385K3N8	GNR	4.7714	11/20/2055	11,446,843.56	11,503,400.03	1	RMBS
1.62	G2 787697	3622ADNN4	G2	3	5/20/2052	11,420,491.13	13,055,514.25	1	RMBS
1.60	G2 787829	3622ADSS8	G2	2.5	3/20/2052	11,277,639.95	13,430,349.27	1	RMBS
1.56	FR SL3395	31427QXZ0	FR	2	3/1/2051	10,982,606.91	13,902,705.79	1	RMBS
1.48	FN FA5843	3140W6P55	FN	2	1/1/2054	10,452,160.53	13,299,707.42	1	RMBS
1.46	FR SL1637	31427NZB8	FR	2	12/1/2051	10,321,318.42	13,015,363.25	1	RMBS
1.46	FN FM9703	3140XDX92	FN	3	11/1/2051	10,279,353.84	11,922,093.92	1	RMBS
1.25	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,830,919.32	8,825,298.66	1	RMBS
1.25	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	8,776,476.58	9,843,576.7	1	RMBS
1.23	FN CA6409	3140QEDP4	FN	2.5	7/1/2050	8,670,415.76	10,566,882.09	1	RMBS
1.21	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,561,709.76	8,523,000	1	RMBS
1.21	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,534,933.74	8,300,493.28	1	RMBS

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1.18	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,327,988.16	9,696,992.94	1	RMBS
1.13	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	7,957,385.82	9,512,769.14	1	RMBS
1.11	G2 787860	3622ADTR9	G2	3	5/20/2051	7,790,708.83	8,893,371.15	1	RMBS
1.10	FN FS9026	3140XRA47	FN	5.5	9/1/2053	7,718,539.44	7,620,841.62	1	RMBS
1.02	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,219,887.02	8,328,069.69	1	RMBS
1.00	FN FA3267	3140W3TZ2	FN	2.5	4/1/2052	7,043,012.68	8,460,673.69	1	RMBS
0.95	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,712,358.88	6,800,000	1	RMBS
0.95	FN FA3913	3140W4K30	FN	2	3/1/2052	6,704,043.47	8,433,222.01	1	RMBS
0.90	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,308,588.71	6,307,734.64	1	RMBS
0.86	STACR 2024-DNA1 M2	35564NBA0	STACR	5.5661	2/25/2044	6,052,370.40	6,000,000	1	RMBS
0.84	FR SD5525	3132DTD64	FR	5.5	6/1/2054	5,949,470.88	5,883,410.88	1	RMBS
0.83	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	5,848,168.22	7,064,304.91	1	RMBS
0.81	FNCL 3 9/26	01F030694	FNCL	3		5,704,699.92	6,670,000	1	RMBS
0.81	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,679,561.21	5,611,137.98	1	RMBS
0.74	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,238,966.72	5,200,000	1	RMBS
0.71	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,032,935.39	5,108,000	1	RMBS
0.71	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,016,409.52	5,998,977.48	1	RMBS
0.64	FR SD7550	3132DVL78	FR	3	2/1/2052	4,541,042.29	5,192,646.88	1	RMBS
0.64	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,530,809.56	4,600,000	1	RMBS
0.59	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,128,602.48	4,111,000	1	RMBS
0.59	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,125,167.33	5,149,027.44	1	RMBS
0.58	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,054,647.85	4,100,000	1	RMBS
0.56	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,960,960.40	4,000,000	1	RMBS
0.56	FN CA7028	3140QEY22	FN	2.5	9/1/2050	3,923,532.43	4,680,988.84	1	RMBS
0.54	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,822,643.66	3,902,352.65	1	RMBS
0.53	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,765,100.03	3,726,813.25	1	RMBS
0.53	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,755,011.22	3,751,881.14	1	RMBS
0.53	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,729,556.56	3,799,000	1	RMBS
0.53	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,713,465.62	3,750,000	1	RMBS

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0.53	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,704,907.57	4,470,574.83	1	RMBS
0.52	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,641,177.19	4,386,886.63	1	RMBS
0.51	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,625,236.00	3,600,000	1	RMBS
0.51	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,603,996.02	3,588,000	1	RMBS
0.50	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,546,127.94	3,591,000	1	RMBS
0.50	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,539,632.18	3,629,285.14	1	RMBS
0.50	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,539,001.15	3,533,000	1	RMBS
0.47	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,339,296.48	3,417,568.54	1	RMBS
0.47	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,304,116.48	26,665,669.84	1	RMBS
0.46	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,258,475.42	4,082,947.65	1	RMBS
0.46	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,236,660.44	3,272,000	1	RMBS
0.44	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,122,855.87	18,693,556.78	1	RMBS
0.44	AOMT 2026-3 M1	03466MAH5	AOMT	6.001	6/25/2071	3,104,376.91	3,124,000	1	RMBS
0.43	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,007,854.30	3,000,000	1	RMBS
0.42	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,956,013.70	3,000,000	1	RMBS
0.42	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,943,552.30	3,000,000	1	RMBS
0.42	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,943,068.10	3,000,000	1	RMBS
0.42	FN MA4733	31418EHK9	FN	4.5	9/1/2052	2,933,040.27	3,088,126.8	1	RMBS
0.41	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	2,864,030.96	2,857,635	1	RMBS
0.40	NET OTHER ASSETS					2,841,308.10	2,841,308.1		
0.39	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,729,755.03	3,472,537.73	1	RMBS
0.38	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,686,265.05	2,750,141.91	1	RMBS
0.37	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,636,485.35	2,675,000	1	RMBS
0.37	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,599,381.56	3,133,972.75	1	RMBS
0.36	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,557,970.79	2,550,000	1	RMBS
0.36	VERUS 2026-INV1 M1	92541VAL8	VERUS	6.153	7/25/2071	2,509,112.50	2,500,000	1	RMBS
0.35	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,485,370.59	12,937,529.6	1	RMBS
0.35	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,478,224.41	20,558,568.41	1	RMBS
0.35	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,436,936.58	12,752,026.97	1	RMBS

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0.34	FR SD8288	3132DWF57	FR	5	1/1/2053	2,366,768.07	2,423,261.07	1	RMBS
0.32	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,288,163.11	24,348,481.04	1	RMBS
0.32	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,263,282.80	2,300,000	1	RMBS
0.31	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,168,569.35	2,174,626.38	1	RMBS
0.30	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,141,489.51	2,176,000	1	RMBS
0.30	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,111,734.93	2,107,707.06	1	RMBS
0.30	FR SD5617	3132DTG20	FR	6	6/1/2054	2,101,379.98	2,034,684.51	1	RMBS
0.30	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,081,915.43	2,100,000	1	RMBS
0.29	FR SD4888	3132DSND0	FR	6	2/1/2054	2,075,782.42	2,013,266.18	1	RMBS
0.29	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,063,803.06	14,403,865.02	1	RMBS
0.29	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6161	3/25/2044	2,022,916.40	2,000,000	1	RMBS
0.29	CAS 2024-R01 1M2	20753UAB6	CAS	5.4161	1/25/2044	2,015,708.80	2,000,000	1	RMBS
0.28	FN MA5039	31418ES50	FN	5.5	6/1/2053	1,979,078.49	1,977,170.07	1	RMBS
0.28	CAS 2024-R05 2M2	20754XAC7	CAS	5.3161	7/25/2044	1,973,992.15	1,969,306.78	1	RMBS
0.28	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,969,962.04	12,828,413.96	1	RMBS
0.28	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,952,512.00	2,000,000	1	RMBS
0.27	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,897,353.14	2,400,549.87	1	RMBS
0.27	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,896,080.72	2,391,755.28	1	RMBS
0.27	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,872,547.71	1,907,073.6	1	RMBS
0.26	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,864,515.43	1,861,000	1	RMBS
0.24	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,690,759.91	1,950,286.1	1	RMBS
0.23	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,631,131.59	1,635,000	1	RMBS
0.23	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,586,017.99	10,676,430.97	1	RMBS
0.22	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,551,815.45	8,919,607.35	1	RMBS
0.21	CAS 2024-R02 1M2	20754GAE0	CAS	5.4161	2/25/2044	1,512,933.75	1,500,000	1	RMBS
0.21	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,491,645.45	1,500,000	1	RMBS
0.21	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,462,155.35	1,450,000	1	RMBS
0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,450,640.61	1,450,000	1	RMBS
0.20	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,432,459.29	8,829,424.15	1	RMBS

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0.19	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,324,589.39	11,246,845.81	1	RMBS
0.19	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,311,530.58	8,628,717.7	1	RMBS
0.19	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,306,096.65	9,077,655.1	1	RMBS
0.19	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,305,287.92	9,985,212.26	1	RMBS
0.18	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,297,336.56	1,300,000	1	RMBS
0.18	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,285,201.45	1,300,000	1	RMBS
0.18	NRZT 2026-NQM8 M1	64832RAH3	NRZT	5.992	8/25/2066	1,255,301.25	1,250,000	1	RMBS
0.17	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,183,170.43	8,515,503.36	1	RMBS
0.16	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,151,989.07	1,148,000	1	RMBS
0.16	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,126,049.15	7,129,212.58	1	RMBS
0.16	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,119,137.74	7,086,554.52	1	RMBS
0.16	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,110,051.63	8,117,444.67	1	RMBS
0.16	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,101,282.09	10,232,472.13	1	RMBS
0.15	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,090,103.59	1,089,000	1	RMBS
0.15	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,082,765.11	7,578,074.31	1	RMBS
0.15	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,081,498.43	7,512,612.57	1	RMBS
0.15	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,076,024.14	6,080,463.96	1	RMBS
0.15	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,073,310.54	11,368,067.69	1	RMBS
0.15	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,053,652.09	6,157,361.98	1	RMBS
0.15	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,043,292.60	6,937,150.29	1	RMBS
0.14	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5161	4/25/2042	1,013,031.70	1,000,000	1	RMBS
0.14	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	999,576.20	1,000,000	1	RMBS
0.14	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	999,117.60	1,000,000	1	RMBS
0.14	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	996,773.79	1,078,219.35	1	RMBS
0.14	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	996,604.70	1,000,000	1	RMBS
0.14	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	986,517.40	1,000,000	1	RMBS
0.14	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	979,544.55	5,700,574.57	1	RMBS
0.14	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	962,364.67	957,370.07	1	RMBS
0.13	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	944,321.70	6,712,183.76	1	RMBS

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0.13	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	943,770.71	6,539,159.3	1	RMBS
0.13	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	940,115.89	6,125,732.68	1	RMBS
0.13	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	938,544.98	9,146,166.89	1	RMBS
0.13	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	938,063.88	7,644,142.02	1	RMBS
0.13	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	920,063.76	6,910,134.11	1	RMBS
0.13	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	909,398.19	6,515,480.47	1	RMBS
0.12	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	879,087.56	4,871,370.73	1	RMBS
0.12	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	861,891.98	875,000	1	RMBS
0.12	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	850,926.87	5,762,877.3	1	RMBS
0.12	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	839,145.01	5,054,524.08	1	RMBS
0.12	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	835,853.52	5,502,841.24	1	RMBS
0.12	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	831,620.29	4,269,702.92	1	RMBS
0.12	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	826,267.29	5,705,639.27	1	RMBS
0.12	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	824,953.17	4,960,053.79	1	RMBS
0.12	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	821,970.47	5,002,589.44	1	RMBS
0.12	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	813,063.56	5,167,419.94	1	RMBS
0.11	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	793,700.02	4,235,434.11	1	RMBS
0.11	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	791,361.42	4,841,478.35	1	RMBS
0.11	FHR 5150 GI	3137H2Z23	FHR	2.5	10/25/2051	779,091.18	7,534,322.88	1	RMBS
0.11	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	766,446.50	765,422.75	1	RMBS
0.11	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	763,328.31	4,866,991.95	1	RMBS
0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	726,973.40	4,644,250.76	1	RMBS
0.10	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	690,608.52	690,155.3	1	RMBS
0.10	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	689,035.59	5,127,309.9	1	RMBS
0.10	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	679,693.61	682,000	1	RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	597,863.27	3,252,870.41	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	594,303.39	614,442.73	1	RMBS
0.08	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	575,977.35	5,377,849.38	1	RMBS
0.08	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	551,372.84	548,829.56	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/14/2026

0.07	DREYFUS GOVERN CASH GNT-INS	262006208	DGCXX	3.5601		511,063.07	511,063.07	1	CASH
0.07	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	510,283.51	3,020,490.69	1	RMBS
0.07	MSILF Government Portfolio	61747C707	MVRXX	3.5903		496,031.82	496,031.82	1	CASH
0.07	Northern Institutional Funds -	665279808	NITXX	3.611		496,031.82	496,031.82	1	CASH
0.07	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	482,950.70	3,499,247.17	1	RMBS
0.07	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	482,226.45	481,277.37	1	RMBS
0.07	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	460,704.02	3,049,729.43	1	RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	427,838.27	2,967,356.95	1	RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	418,588.06	3,015,470.83	1	RMBS
0.06	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	417,374.64	417,095.77	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	380,986.15	2,313,934.98	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	365,227.74	374,410.61	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	306,972.89	1,772,112.19	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6161	6/25/2043	231,058.75	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	143,454.40	1,036,959.3	1	RMBS
0.02	CAS 2023-R07 2M1	20753BAA0	CAS	5.5661	9/25/2043	136,288.20	136,117.67	1	RMBS
0.01	US 5YR NOTE (CBT) Sep26		FVU6	0	9/30/2026	40,646.40	200	100000	FUTURES CONTRACTS
0.00	US 2YR NOTE (CBT) Sep26		TUU6	0	9/30/2026	-30,797.35	-805	200000	FUTURES CONTRACTS
(0.02)	US ULTRA BOND CBT Sep26		WNU6	0	9/21/2026	-127,558.88	36	100000	FUTURES CONTRACTS
(0.04)	US 10yr Ultra Fut Sep26		UXYU6	0	9/21/2026	-286,147.40	490	100000	FUTURES CONTRACTS
(0.05)	US LONG BOND(CBT) Sep26		USU6	0	9/21/2026	-335,949.52	248	100000	FUTURES CONTRACTS
(0.25)	FNCL 3.5 9/26	01F032690	FNCL	3.5		-1,754,054.06	-1,970,000	1	RMBS
(2.49)	FNCL 2 9/26	01F020695	FNCL	2		-17,528,692.90	-22,422,000	1	RMBS
(4.84)	FNCL 2.5 9/26	01F022691	FNCL	2.5		-34,112,273.92	-41,681,000	1	RMBS
(6.43)	CASH	USD	USD	0		-45,310,670.34	-45,310,670.34	2	CASH