

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/3/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
14.83	FNCL 5 10/26	01F0506A9	FNCL	5		104,582,652.44	108,586,000	1	RMBS
2.84	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	20,035,648.67	21,276,532.2	1	RMBS
2.57	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	18,144,684.32	21,983,167.64	1	RMBS
2.24	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	15,824,857.08	19,108,502	1	RMBS
2.11	FR QD2515	3133AYYL8	FR	2.5	12/1/2051	14,893,712.29	17,979,943.74	1	RMBS
2.04	FN FA5486	3140W6CY6	FN	2.5	1/1/2052	14,398,378.02	17,282,907.36	1	RMBS
2.04	FR SL4032	31427RPS3	FR	2	2/1/2052	14,373,996.38	18,132,956.67	1	RMBS
1.98	FR SD2219	3132DPPC6	FR	3	3/1/2052	13,946,733.18	16,188,638.66	1	RMBS
1.97	FN FS0118	3140XFDY4	FN	2	1/1/2052	13,885,677.22	17,556,666.45	1	RMBS
1.91	FN FA2724	3140W3A25	FN	5.5	9/1/2055	13,443,196.61	13,550,219.36	1	RMBS
1.91	FN FA6109	3140W6YF3	FN	6	6/1/2056	13,438,380.15	13,223,669.28	1	RMBS
1.86	FN FA1705	3140W13P6	FN	2.5	3/1/2052	13,149,644.64	15,669,343.19	1	RMBS
1.81	FN FA4344	3140W4ZJ9	FN	3.5	4/1/2052	12,788,150.63	14,336,290.36	1	RMBS
1.79	FNR 2026-10 FA	3136BYT44	FNR	4.5932	10/25/2054	12,601,042.31	12,741,648.95	1	RMBS
1.77	FN FM7418	3140XBG46	FN	2.5	6/1/2051	12,514,521.81	14,967,023.17	1	RMBS
1.76	DREYFUS GOVERN CASH GNT-INS	262006208	DGCXX	3.5601		12,440,881.09	12,440,881.09	1	CASH
1.71	Northern Institutional Funds -	665279808	NITXX	3.611		12,074,972.81	12,074,972.81	1	CASH
1.71	MSILF Government Portfolio	61747C707	MVRXX	3.5903		12,074,972.81	12,074,972.81	1	CASH
1.65	FN FA5309	3140W53T9	FN	6	4/1/2056	11,665,105.71	11,388,784.42	1	RMBS
1.61	G2 787697	3622ADNN4	G2	3	5/20/2052	11,369,471.87	13,055,514.25	1	RMBS
1.61	GNR 2025-205 FD	38385K3N8	GNR	4.7888	11/20/2055	11,364,817.21	11,435,837.19	1	RMBS
1.59	G2 787829	3622ADSS8	G2	2.5	3/20/2052	11,245,005.81	13,430,349.27	1	RMBS
1.55	FR SL3395	31427QXZ0	FR	2	3/1/2051	10,937,670.72	13,902,705.79	1	RMBS
1.48	FN FA5843	3140W6P55	FN	2	1/1/2054	10,421,981.63	13,299,707.42	1	RMBS
1.45	FN FM9703	3140XDX92	FN	3	11/1/2051	10,236,027.05	11,922,093.92	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/3/2026

1.24	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,767,345.84	8,825,298.66	1	RMBS
1.24	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	8,740,479.51	9,843,576.7	1	RMBS
1.21	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,537,584.56	8,523,000	1	RMBS
1.20	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,487,424.54	8,300,493.28	1	RMBS
1.17	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,273,590.06	9,696,992.94	1	RMBS
1.13	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	7,936,535.45	9,512,769.14	1	RMBS
1.10	G2 787860	3622ADTR9	G2	3	5/20/2051	7,755,941.53	8,893,371.15	1	RMBS
1.09	FN FS9026	3140XRA47	FN	5.5	9/1/2053	7,666,809.32	7,620,841.62	1	RMBS
1.03	FN BQ5081	3140KQUF6	FN	2	10/1/2050	7,254,054.59	9,187,109.41	1	RMBS
1.02	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,190,590.45	8,328,069.69	1	RMBS
1.00	FN FA3267	3140W3TZ2	FN	2.5	4/1/2052	7,017,346.72	8,460,673.69	1	RMBS
0.95	FN FA3913	3140W4K30	FN	2	3/1/2052	6,681,681.43	8,433,222.01	1	RMBS
0.95	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,681,577.32	6,800,000	1	RMBS
0.90	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,365,471.67	6,307,734.64	1	RMBS
0.86	STACR 2024-DNA1 M2	35564NBA0	STACR	5.5932	2/25/2044	6,048,462.00	6,000,000	1	RMBS
0.84	FR SD5525	3132DTD64	FR	5.5	6/1/2054	5,910,634.30	5,883,410.88	1	RMBS
0.83	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	5,818,700.53	7,064,304.91	1	RMBS
0.81	FNCL 3 10/26	01F0306A1	FNCL	3		5,681,224.66	6,670,000	1	RMBS
0.80	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,643,950.01	5,611,137.98	1	RMBS
0.74	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,225,175.28	5,200,000	1	RMBS
0.71	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	5,009,001.85	5,108,000	1	RMBS
0.71	FN CA6032	3140QDV27	FN	2.5	6/1/2050	4,998,193.32	5,998,977.48	1	RMBS
0.64	FR SD7550	3132DVL78	FR	3	2/1/2052	4,523,281.62	5,192,646.88	1	RMBS
0.64	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,509,327.10	4,600,000	1	RMBS
0.58	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,111,205.95	5,149,027.44	1	RMBS
0.58	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,111,090.85	4,111,000	1	RMBS
0.57	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	4,036,016.63	4,100,000	1	RMBS
0.56	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,948,586.00	4,000,000	1	RMBS
0.55	FN CA7028	3140QEY22	FN	2.5	9/1/2050	3,909,479.49	4,680,988.84	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/3/2026

0.54	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,795,064.29	3,902,352.65	1	RMBS
0.53	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,748,129.43	3,726,813.25	1	RMBS
0.53	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,727,993.29	3,751,881.14	1	RMBS
0.53	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,712,057.23	3,799,000	1	RMBS
0.52	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,685,911.56	4,470,574.83	1	RMBS
0.52	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,681,479.25	3,750,000	1	RMBS
0.51	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,626,272.87	4,386,886.63	1	RMBS
0.51	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,609,292.32	3,600,000	1	RMBS
0.51	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,594,828.68	3,588,000	1	RMBS
0.50	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,529,151.85	3,591,000	1	RMBS
0.50	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,526,694.72	3,629,285.14	1	RMBS
0.50	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,524,099.67	3,533,000	1	RMBS
0.47	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,326,767.54	3,417,568.54	1	RMBS
0.46	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,261,278.19	26,364,585.92	1	RMBS
0.46	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,247,317.54	4,082,947.65	1	RMBS
0.46	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,221,416.84	3,272,000	1	RMBS
0.44	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,126,044.29	18,646,831.24	1	RMBS
0.44	AOMT 2026-3 M1	03466MAH5	AOMT	6.001	6/25/2071	3,087,668.19	3,124,000	1	RMBS
0.42	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	2,994,755.40	3,000,000	1	RMBS
0.42	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,941,938.90	3,000,000	1	RMBS
0.42	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,929,730.70	3,000,000	1	RMBS
0.42	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,929,280.70	3,000,000	1	RMBS
0.41	FN MA4733	31418EHK9	FN	4.5	9/1/2052	2,915,858.92	3,088,126.8	1	RMBS
0.39	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	2,780,463.43	2,776,026.78	1	RMBS
0.39	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,725,553.44	3,472,537.73	1	RMBS
0.38	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,662,993.76	2,750,141.91	1	RMBS
0.37	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,623,775.89	2,675,000	1	RMBS
0.36	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,546,462.13	2,550,000	1	RMBS
0.36	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,541,776.63	3,133,972.75	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/3/2026

0.35	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,485,499.97	12,937,529.6	1	RMBS
0.35	VERUS 2026-INV1 M1	92541VAL8	VERUS	6.153	7/25/2071	2,484,032.25	2,500,000	1	RMBS
0.35	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,449,322.70	20,361,340.79	1	RMBS
0.35	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,448,302.46	12,752,026.97	1	RMBS
0.33	FR SD8288	3132DWF57	FR	5	1/1/2053	2,357,061.33	2,423,261.07	1	RMBS
0.32	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,264,996.30	2,300,000	1	RMBS
0.32	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,251,482.34	24,105,935.68	1	RMBS
0.31	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,154,057.07	2,174,626.38	1	RMBS
0.30	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,131,316.93	2,176,000	1	RMBS
0.30	FR RA5190	3133KLXT9	FR	2.5	5/1/2051	2,116,780.60	2,573,280.51	1	RMBS
0.30	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,102,258.85	2,107,707.06	1	RMBS
0.30	FR SD5617	3132DTG20	FR	6	6/1/2054	2,089,963.00	2,034,684.51	1	RMBS
0.29	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,075,876.46	2,100,000	1	RMBS
0.29	FR SD4888	3132DSND0	FR	6	2/1/2054	2,064,489.99	2,013,266.18	1	RMBS
0.29	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,029,704.28	14,283,552.82	1	RMBS
0.29	STACR 2024-HQA1 M2	35564NCA9	STACR	5.6432	3/25/2044	2,017,674.20	2,000,000	1	RMBS
0.29	CAS 2024-R01 1M2	20753UAB6	CAS	5.4432	1/25/2044	2,011,430.20	2,000,000	1	RMBS
0.28	CROSS 2026-NQM10 M1	12678QAH1	CROSS	6.262	9/25/2071	2,002,850.00	2,000,000	1	RMBS
0.28	FN MA5039	31418ES50	FN	5.5	6/1/2053	1,970,926.25	1,977,170.07	1	RMBS
0.28	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,952,469.33	12,697,897.36	1	RMBS
0.28	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,943,240.00	2,000,000	1	RMBS
0.27	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,890,876.72	2,400,549.87	1	RMBS
0.27	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,889,504.01	2,391,755.28	1	RMBS
0.26	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,859,023.35	1,907,073.6	1	RMBS
0.26	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,857,450.51	1,861,000	1	RMBS
0.26	CAS 2024-R05 2M2	20754XAC7	CAS	5.3432	7/25/2044	1,835,165.41	1,831,377.02	1	RMBS
0.24	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,683,911.17	1,950,286.1	1	RMBS
0.23	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,630,178.38	1,635,000	1	RMBS
0.22	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,558,165.45	10,576,783.86	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/3/2026

0.22	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,551,889.48	8,919,607.35	1	RMBS
0.21	CAS 2024-R02 1M2	20754GAE0	CAS	5.4432	2/25/2044	1,511,950.20	1,500,000	1	RMBS
0.21	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,483,710.60	1,500,000	1	RMBS
0.21	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,459,861.96	11,246,845.81	1	RMBS
0.21	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,456,027.22	1,450,000	1	RMBS
0.20	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,444,176.08	1,450,000	1	RMBS
0.20	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,427,702.88	8,829,424.15	1	RMBS
0.18	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,294,912.55	8,599,304.79	1	RMBS
0.18	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,291,628.13	1,300,000	1	RMBS
0.18	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,291,474.12	9,911,817.35	1	RMBS
0.18	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,290,125.08	8,991,251.98	1	RMBS
0.18	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,281,397.00	1,300,000	1	RMBS
0.18	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,264,575.53	8,465,675.61	1	RMBS
0.18	NRZT 2026-NQM8 M1	64832RAH3	NRZT	5.992	8/25/2066	1,235,533.00	1,250,000	1	RMBS
0.17	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,200,262.44	7,957,827.7	1	RMBS
0.16	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,150,844.50	7,019,660.17	1	RMBS
0.16	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,146,812.85	1,148,000	1	RMBS
0.16	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,144,947.89	7,020,266.45	1	RMBS
0.16	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,099,441.27	10,232,472.13	1	RMBS
0.15	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,085,524.02	1,089,000	1	RMBS
0.15	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,073,037.71	11,368,067.69	1	RMBS
0.15	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,069,098.92	7,515,839.91	1	RMBS
0.15	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,055,270.64	7,384,658.41	1	RMBS
0.15	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,053,677.34	6,157,361.98	1	RMBS
0.15	NET OTHER ASSETS					1,047,031.82	1,047,031.82		
0.15	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,042,127.16	6,937,150.29	1	RMBS
0.14	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.5432	4/25/2042	1,011,494.20	1,000,000	1	RMBS
0.14	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	995,266.60	1,000,000	1	RMBS
0.14	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	994,687.60	1,000,000	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/3/2026

0.14	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	992,624.70	1,000,000	1	RMBS
0.14	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	989,651.07	1,078,219.35	1	RMBS
0.14	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	983,242.90	1,000,000	1	RMBS
0.14	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	968,064.40	6,080,463.96	1	RMBS
0.14	GNR 2022-207 IO	38383HXY0	GNR	3	8/20/2051	955,478.95	5,651,193.62	1	RMBS
0.14	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	952,726.56	4,842,020.27	1	RMBS
0.13	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	946,849.19	942,832.72	1	RMBS
0.13	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	939,996.80	6,125,732.68	1	RMBS
0.13	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	938,755.68	7,644,142.02	1	RMBS
0.13	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	938,083.19	9,146,166.89	1	RMBS
0.13	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	931,986.13	6,649,510.85	1	RMBS
0.13	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	928,443.11	6,480,160.9	1	RMBS
0.13	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	918,952.89	6,910,134.11	1	RMBS
0.13	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	897,094.73	6,463,707.45	1	RMBS
0.12	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	857,796.80	875,000	1	RMBS
0.12	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	840,666.20	5,700,676.37	1	RMBS
0.12	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	836,220.01	5,502,841.24	1	RMBS
0.12	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	831,859.76	5,006,263.48	1	RMBS
0.12	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	831,685.18	4,269,702.92	1	RMBS
0.12	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	820,046.97	5,002,589.44	1	RMBS
0.12	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	816,207.59	5,674,200.12	1	RMBS
0.12	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	814,077.40	5,167,419.94	1	RMBS
0.12	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	811,950.93	4,918,071.21	1	RMBS
0.11	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	789,316.38	4,841,478.35	1	RMBS
0.11	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	787,453.48	4,191,266.55	1	RMBS
0.11	FHR 5150 GI	3137H2Z23	FHR	2.5	10/25/2051	780,393.11	7,534,322.88	1	RMBS
0.11	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	764,342.59	4,866,991.95	1	RMBS
0.11	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	753,833.45	753,321.34	1	RMBS
0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	724,327.10	4,644,250.76	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/3/2026

0.10	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	678,068.97	5,055,700.04	1	RMBS
0.10	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	676,705.91	682,000	1	RMBS
0.09	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	660,366.75	660,478.44	1	RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	589,561.34	3,220,884.58	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	583,444.05	606,060.91	1	RMBS
0.08	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	562,819.70	3,480,040.88	1	RMBS
0.08	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	557,751.61	5,262,671.47	1	RMBS
0.08	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	533,411.87	531,699.37	1	RMBS
0.07	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	504,790.22	2,992,709.7	1	RMBS
0.07	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	463,330.93	462,701.93	1	RMBS
0.07	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	460,915.37	3,049,729.43	1	RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	446,483.53	2,995,194.97	1	RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	428,193.76	2,967,356.95	1	RMBS
0.06	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	390,987.87	391,171.84	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	375,631.86	2,283,265.38	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	366,165.49	374,410.61	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	302,903.90	1,753,323.96	1	RMBS
0.04	US 2YR NOTE (CBT) Dec26		TUZ6	0	12/31/2026	264,810.26	-725	200000	FUTURES CONTRACTS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.6432	6/25/2043	231,074.89	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	143,197.44	1,036,959.3	1	RMBS
0.01	CAS 2023-R07 2M1	20753BAA0	CAS	5.5932	9/25/2043	101,074.37	100,944.62	1	RMBS
0.00	US ULTRA BOND CBT Dec26		WNZ6	0	12/21/2026	-8,933.75	35	100000	FUTURES CONTRACTS
(0.01)	US LONG BOND(CBT) Dec26		USZ6	0	12/21/2026	-72,287.15	230	100000	FUTURES CONTRACTS
(0.01)	US 5YR NOTE (CBT) Dec26		FVZ6	0	12/31/2026	-94,283.38	285	100000	FUTURES CONTRACTS
(0.07)	US 10yr Ultra Fut Dec26		UXYZ6	0	12/21/2026	-486,111.95	870	100000	FUTURES CONTRACTS
(0.25)	FNCL 3.5 10/26	01F0326A7	FNCL	3.5		-1,745,839.41	-1,970,000	1	RMBS
(1.94)	FNCL 2 10/26	01F0206A2	FNCL	2		-13,650,848.86	-17,517,000	1	RMBS
(3.88)	FNCL 2.5 10/26	01F0226A8	FNCL	2.5		-27,391,449.89	-33,586,000	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/3/2026

(10.99)	CASH	USD	USD	0		-77,472,632.75	-77,472,632.75	2	CASH
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