

DSCO - DoubleLine Securitized Credit ETF
Holdings as of 3/18/2026

| % of Net Assets | Security Name | Security Id | Ticker | Coupon | Maturity | Market Value | Quantity | Contract Size | Asset Class |
|-----------------|--------------------------------|-------------|--------|--------|------------|---------------|---------------|---------------|-------------|
| 7.11 | JPMorgan US Government Money M | 4812C2270 | MGMXX | 3.6127 | | 12,680,827.77 | 12,680,827.82 | 1 | CASH |
| 1.74 | FR SL2456 | 31427PWS9 | FR | 5.5 | 8/1/2055 | 3,110,114.20 | 3,059,668.71 | 1 | RMBS |
| 1.65 | FNR 2022-68 FB | 3136BPCC3 | FNR | 4.5372 | 10/25/2052 | 2,944,388.52 | 2,952,326.59 | 1 | RMBS |
| 1.60 | FR SL3050 | 31427QL83 | FR | 5.5 | 9/1/2055 | 2,853,741.55 | 2,779,539.24 | 1 | RMBS |
| 1.13 | FR SL2062 | 31427PJG0 | FR | 5.5 | 7/1/2055 | 2,017,634.90 | 1,961,931.16 | 1 | RMBS |
| 1.09 | VERUS 2025-11 A3 | 924935AJ8 | VERUS | 5.27 | 11/25/2070 | 1,947,121.98 | 1,953,720.48 | 1 | RMBS |
| 0.99 | COLT 2026-2 M1 | 19689FAL8 | COLT | 5.423 | 3/25/2071 | 1,761,124.92 | 1,750,000 | 1 | RMBS |
| 0.99 | SPIRE 2026-1 M1 | 04539FAF5 | SPIRE | 5.404 | 1/25/2066 | 1,757,309.98 | 1,750,000 | 1 | RMBS |
| 0.98 | OBX 2026-R1 M1 | 67124AAF4 | OBX | 5.558 | 1/25/2063 | 1,752,851.20 | 1,750,000 | 1 | RMBS |
| 0.98 | SAN 2026-NQM1 M1 | 802931AH8 | SAN | 5.8 | 11/25/2065 | 1,744,315.32 | 1,750,000 | 1 | RMBS |
| 0.98 | DRMT 2026-INV1 M1 | 24381GAF0 | DRMT | 5.773 | 12/25/2070 | 1,742,440.85 | 1,750,000 | 1 | RMBS |
| 0.98 | VERUS 2026-1 M1 | 92541JAN1 | VERUS | 5.67 | 1/25/2071 | 1,741,176.34 | 1,750,000 | 1 | RMBS |
| 0.98 | SAN 2026-NQM2 M1 | 802933AH4 | SAN | 5.694 | 1/25/2066 | 1,739,564.04 | 1,750,000 | 1 | RMBS |
| 0.97 | AOMT 2026-1 M1 | 034947AH4 | AOMT | 5.53 | 2/25/2071 | 1,731,932.40 | 1,750,000 | 1 | RMBS |
| 0.97 | NRZT 2026-NQM2 M1 | 64832MAH4 | NRZT | 5.476 | 12/25/2065 | 1,729,909.90 | 1,750,000 | 1 | RMBS |
| 0.88 | FR SD6509 | 3132DUGS0 | FR | 6 | 8/1/2054 | 1,566,604.44 | 1,528,608.84 | 1 | RMBS |
| 0.84 | CAS 2024-R05 2M2 | 20754XAC7 | CAS | 5.3672 | 7/25/2044 | 1,503,505.59 | 1,500,000 | 1 | RMBS |
| 0.84 | EFMT 2026-NQM3 M1 | 26846JAL5 | EFMT | 5.699 | 3/25/2071 | 1,499,820.85 | 1,500,000 | 1 | RMBS |
| 0.84 | EFMT 2025-NQM5 M1 | 28225KAH8 | EFMT | 5.77 | 11/25/2070 | 1,498,684.76 | 1,500,000 | 1 | RMBS |
| 0.83 | MSRM 2026-NQM1 M1 | 61780XAH8 | MSRM | 5.673 | 12/25/2070 | 1,489,185.77 | 1,500,000 | 1 | RMBS |
| 0.76 | VERUS 2025-10 A3 | 92541FAE9 | VERUS | 5.365 | 6/25/2070 | 1,354,045.54 | 1,353,397.82 | 1 | RMBS |
| 0.76 | VERUS 2025-10 A2 | 92541FAD1 | VERUS | 5.212 | 6/25/2070 | 1,352,998.62 | 1,353,397.82 | 1 | RMBS |
| 0.75 | GNR 2022-77 IO | 38381E6L7 | GNR | 0.5107 | 9/16/2063 | 1,336,039.20 | 30,246,441.05 | 1 | CMBS |
| 0.74 | GNR 2022-13 IO | 38381EUQ9 | GNR | 0.8265 | 1/16/2063 | 1,321,931.63 | 21,730,147.65 | 1 | CMBS |
| 0.74 | GNR 2022-21 IO | 38381ERF7 | GNR | 0.7851 | 10/16/2063 | 1,316,408.09 | 21,764,745.81 | 1 | CMBS |
| 0.74 | CAS 2024-R01 1M2 | 20753UAB6 | CAS | 5.4672 | 1/25/2044 | 1,311,917.21 | 1,300,000 | 1 | RMBS |
| 0.73 | GNR 2022-109 IO | 38381HJU6 | GNR | 0.623 | 8/16/2064 | 1,309,068.94 | 25,730,665.13 | 1 | CMBS |

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|------|--------------------|-----------|-------|--------|------------|--------------|---------------|---|------|
| 0.73 | BRAVO 2026-NQM1 M1 | 10570CAH5 | BRAVO | 5.655 | 12/25/2065 | 1,305,232.61 | 1,300,000 | 1 | RMBS |
| 0.73 | PRPM 2025-NQM3 B1 | 69382NAE2 | PRPM | 6.8995 | 5/25/2070 | 1,303,206.54 | 1,300,000 | 1 | RMBS |
| 0.73 | GNR 2022-67 IO | 38381E5T1 | GNR | 0.8983 | 8/16/2063 | 1,301,610.30 | 17,900,741.92 | 1 | CMBS |
| 0.73 | CAS 2023-R01 1M2 | 207932AB0 | CAS | 7.4172 | 12/25/2042 | 1,301,490.80 | 1,250,000 | 1 | RMBS |
| 0.71 | CAS 2024-R04 1B1 | 20753GAG6 | CAS | 5.8672 | 5/25/2044 | 1,264,950.22 | 1,250,000 | 1 | RMBS |
| 0.71 | EFMT 2025-NQM2 M1A | 281917AF1 | EFMT | 6.268 | 6/25/2070 | 1,263,218.43 | 1,250,000 | 1 | RMBS |
| 0.70 | VERUS 2024-6 M1 | 92540JAD4 | VERUS | 6.177 | 7/25/2069 | 1,256,599.82 | 1,250,000 | 1 | RMBS |
| 0.68 | MFRA 2025-NQM5 M1 | 59319DAH6 | MFRA | 5.889 | 11/25/2070 | 1,214,391.23 | 1,200,000 | 1 | RMBS |
| 0.68 | VERUS 2025-R2 M1 | 92541EAF9 | VERUS | 5.823 | 7/25/2067 | 1,212,302.74 | 1,200,000 | 1 | RMBS |
| 0.68 | STACR 2024-DNA1 M2 | 35564NBA0 | STACR | 5.6172 | 2/25/2044 | 1,211,805.14 | 1,200,000 | 1 | RMBS |
| 0.68 | CAS 2024-R03 2M2 | 207941AB1 | CAS | 5.6172 | 3/25/2044 | 1,204,601.54 | 1,200,000 | 1 | RMBS |
| 0.67 | SAN 2025-NQM6 B1 | 80265DAG8 | SAN | 6.817 | 11/25/2065 | 1,199,586.30 | 1,200,000 | 1 | RMBS |
| 0.67 | PRPM 2025-7 A2 | 69382YAB4 | PRPM | 7.449 | 8/25/2030 | 1,198,468.04 | 1,200,000 | 1 | RMBS |
| 0.67 | EFMT 2025-INV5 M1 | 28224UAK0 | EFMT | 5.839 | 12/25/2070 | 1,197,071.55 | 1,200,000 | 1 | RMBS |
| 0.66 | VERUS 2021-3 B2 | 92539LAF7 | VERUS | 3.956 | 6/25/2066 | 1,178,697.82 | 1,500,000 | 1 | RMBS |
| 0.66 | EFMT 2025-INV5 A3 | 28224UAJ3 | EFMT | 5.381 | 12/25/2070 | 1,174,545.80 | 1,177,252.4 | 1 | RMBS |
| 0.65 | VERUS 2025-R2 A3 | 92541EAE2 | VERUS | 5.338 | 7/25/2067 | 1,165,316.13 | 1,164,832.1 | 1 | RMBS |
| 0.65 | MFRA 2025-NQM5 A3 | 59319DAG8 | MFRA | 5.439 | 11/25/2070 | 1,162,073.70 | 1,154,388.42 | 1 | RMBS |
| 0.64 | UPST 2025-3 C | 91684FAD0 | UPST | 5.43 | 9/20/2035 | 1,146,277.14 | 1,150,000 | 1 | ABS |
| 0.64 | PROG 2024-SFR2 D | 74290XAG6 | PROG | 3.4 | 4/17/2041 | 1,138,872.00 | 1,200,000 | 1 | RMBS |
| 0.63 | VERUS 2025-3 B1 | 924928AE4 | VERUS | 7.4945 | 5/25/2070 | 1,116,119.75 | 1,100,000 | 1 | RMBS |
| 0.62 | PRPM 2025-6 A2 | 69395KAB9 | PRPM | 8.326 | 8/25/2028 | 1,104,698.14 | 1,100,000 | 1 | RMBS |
| 0.61 | PRPM 2025-4 A1 | 69382KAA6 | PRPM | 6.179 | 6/25/2030 | 1,087,323.17 | 1,086,786.59 | 1 | RMBS |
| 0.60 | FHR 5038 IQ | 3137FXN46 | FHR | 2.5 | 10/25/2050 | 1,078,113.11 | 7,045,514.41 | 1 | RMBS |
| 0.60 | PRET 2025-NPL2 A1 | 69392JAA7 | PRET | 5.8354 | 3/25/2055 | 1,076,531.14 | 1,075,528.61 | 1 | RMBS |
| 0.60 | CSMC 2021-NQM4 B2 | 12659PAF0 | CSMC | 4.181 | 5/25/2066 | 1,075,138.22 | 1,372,000 | 1 | RMBS |
| 0.59 | EFMT 2025-NQM2 A3 | 281917AE4 | EFMT | 5.951 | 6/25/2070 | 1,052,311.05 | 1,047,187.7 | 1 | RMBS |
| 0.59 | GNR 2015-124 AF | 38379QQR9 | GNR | 4.0395 | 9/20/2045 | 1,049,177.42 | 1,071,432.59 | 1 | RMBS |
| 0.57 | CAS 2024-R02 1B1 | 20754GAF7 | CAS | 6.1672 | 2/25/2044 | 1,020,466.45 | 1,000,000 | 1 | RMBS |

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|------|-------------------|-----------|-------|---------|------------|--------------|--------------|---|------|
| 0.56 | VERUS 2024-1 M1 | 92540EAD5 | VERUS | 6.668 | 1/25/2069 | 1,007,330.89 | 1,000,000 | 1 | RMBS |
| 0.56 | CARVL 2024-1A D | 14688HAJ1 | CARVL | 7.5676 | 4/20/2037 | 1,003,523.09 | 1,000,000 | 1 | CLO |
| 0.56 | GLM 2022-14A DR | 38136RAY3 | GLM | 6.6676 | 7/20/2037 | 1,003,023.71 | 1,000,000 | 1 | CLO |
| 0.56 | ROCKT 2024-1A A1 | 77342BAA8 | ROCKT | 5.2776 | 4/20/2037 | 1,001,036.88 | 1,000,000 | 1 | CLO |
| 0.56 | BSP 2025-41A A | 08186GAA1 | BSP | 4.968 | 7/25/2038 | 1,000,887.06 | 1,000,000 | 1 | CLO |
| 0.56 | JNPPK 2023-1A ARR | 48206KAY2 | JNPPK | 4.7476 | 7/20/2036 | 998,299.19 | 1,000,000 | 1 | CLO |
| 0.56 | BCC 2025-3A D1 | 056914AJ3 | BCC | 6.521 | 7/23/2038 | 993,362.43 | 1,000,000 | 1 | CLO |
| 0.55 | HWIRE 2021-1 B | 44148JAB5 | HWIRE | 2.658 | 11/20/2051 | 984,079.25 | 1,000,000 | 1 | ABS |
| 0.55 | QTSII 2025-1A B | 74690FAB2 | QTSII | 5.778 | 10/5/2055 | 973,988.14 | 1,000,000 | 1 | ABS |
| 0.55 | SGR 2021-1 B2 | 784212AF9 | SGR | 4.296 | 7/25/2061 | 973,444.17 | 1,250,000 | 1 | RMBS |
| 0.55 | HYPER 2025-1A B | 23802YAB3 | HYPER | 5.669 | 9/27/2055 | 972,616.62 | 1,000,000 | 1 | ABS |
| 0.55 | NAVTR 2025-1 B | 63943GAB8 | NAVTR | 5.894 | 10/15/2050 | 972,407.95 | 976,046 | 1 | ABS |
| 0.53 | AMCAR 2026-1 A2 | 03066CAB4 | AMCAR | 4.03 | 4/18/2029 | 950,875.62 | 950,000 | 1 | ABS |
| 0.53 | ALTDE 2025-1A B | 00166NAB5 | ALTDE | 6.534 | 8/15/2050 | 940,470.61 | 925,681.35 | 1 | ABS |
| 0.52 | JPMCC 2019-UES G | 46651CAS7 | JPMCC | 4.4521 | 5/5/2032 | 933,712.89 | 1,000,000 | 1 | CMBS |
| 0.51 | RRAM 2017-2A DR | 78109RAJ5 | RRAM | 9.7338 | 4/15/2036 | 906,075.59 | 1,000,000 | 1 | CLO |
| 0.48 | SNDPT 2020-1A ER | 83615BAJ7 | SNDPT | 10.7892 | 7/20/2034 | 854,610.58 | 1,000,000 | 1 | CLO |
| 0.43 | SWTCH 2024-2A C | 871044AJ2 | SWTCH | 10.033 | 6/25/2054 | 765,884.45 | 750,000 | 1 | ABS |
| 0.42 | MNET 2026-1A A2 | 59170JBK3 | MNET | 5.273 | 4/20/2056 | 756,611.97 | 750,000 | 1 | ABS |
| 0.39 | CLAST 2026-1A B | 148924AB9 | CLAST | 5.762 | 3/15/2051 | 701,792.18 | 700,000 | 1 | ABS |
| 0.39 | MASTT 2026-1A A | 57631AAA2 | MASTT | 5.134 | 2/15/2051 | 695,089.74 | 695,833.32 | 1 | ABS |
| 0.36 | AVCCT 2025-1A D | 05351KAT6 | AVCCT | 5.72 | 4/15/2031 | 641,108.20 | 650,000 | 1 | ABS |
| 0.33 | OBX 2024-NQM10 A1 | 67119MAA6 | OBX | 6.18 | 5/25/2064 | 591,861.88 | 585,730.62 | 1 | RMBS |
| 0.33 | GNR 2022-105 IO | 38383TKA0 | GNR | 2.5 | 6/20/2051 | 586,443.57 | 4,009,296.33 | 1 | RMBS |
| 0.33 | FNR 2021-85 IN | 3136BKJT0 | FNR | 2.5 | 2/25/2050 | 581,160.81 | 3,629,319.49 | 1 | RMBS |
| 0.32 | AFFRM 2025-X2 A | 00835DAA0 | AFFRM | 4.45 | 10/15/2030 | 565,781.59 | 565,323.69 | 1 | ABS |
| 0.32 | FNR 2024-22 IE | 3136BRH83 | FNR | 2.5 | 11/25/2050 | 564,021.26 | 3,528,333.25 | 1 | RMBS |
| 0.31 | UPST 2022-4 B | 91678YAB1 | UPST | 8.68 | 8/20/2032 | 559,355.59 | 558,477.34 | 1 | ABS |
| 0.31 | GNR 2024-156 IA | 38381LTU6 | GNR | 0.8716 | 7/16/2066 | 557,181.49 | 8,098,352.66 | 1 | CMBS |

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| 0.31 | GNR 2022-83 IO | 38383RA23 | GNR | 2.5 | 11/20/2051 | 554,547.25 | 3,874,160.04 | 1 | RMBS |
| 0.31 | CROSS 2024-H1 A1 | 22757AAA4 | CROSS | 6.085 | 12/25/2068 | 551,777.45 | 548,952.13 | 1 | RMBS |
| 0.31 | FNR 2020-80 IB | 3136BCYH7 | FNR | 2.5 | 11/25/2050 | 549,153.91 | 3,440,545.62 | 1 | RMBS |
| 0.31 | WFCM 2026-5C8 A3 | 95005BAC4 | WFCM | 5.034 | 3/15/2059 | 548,144.44 | 540,000 | 1 | CMBS |
| 0.30 | GNR 2020-167 DI | 38382LAK7 | GNR | 2.5 | 11/20/2050 | 536,326.89 | 3,661,281.3 | 1 | RMBS |
| 0.30 | FHR 5127 AI | 3137H1F76 | FHR | 3 | 6/25/2051 | 535,395.90 | 3,075,659.8 | 1 | RMBS |
| 0.30 | FNR 2021-3 MI | 3136BDXZ6 | FNR | 3.5 | 2/25/2051 | 532,130.29 | 2,756,270.67 | 1 | RMBS |
| 0.30 | MF1 2026-FL21 C | 55287NAL1 | MF1 | 5.6296 | 2/18/2041 | 531,957.29 | 530,000 | 1 | CMBS |
| 0.30 | BDS 2025-FL16 C | 05556XAG9 | BDS | 5.766 | 6/19/2043 | 531,431.15 | 530,000 | 1 | CMBS |
| 0.29 | BANK5 2024-5YR11 A3 | 06644WBD9 | BANK5 | 5.893 | 11/15/2057 | 520,835.31 | 500,000 | 1 | CMBS |
| 0.29 | FNR 2021-20 PI | 3136BFYG2 | FNR | 2.5 | 4/25/2051 | 519,574.37 | 3,321,027.15 | 1 | RMBS |
| 0.29 | BANK5 2025-5YR17 AS | 06211GAP1 | BANK5 | 5.626 | 11/15/2058 | 512,936.14 | 500,000 | 1 | CMBS |
| 0.29 | BMO 2025-5C12 AS | 09663VAF7 | BMO | 5.557 | 10/15/2058 | 512,875.50 | 500,000 | 1 | CMBS |
| 0.29 | WFCM 2025-5C6 AS | 95004TAF9 | WFCM | 5.582 | 10/15/2058 | 510,095.00 | 500,000 | 1 | CMBS |
| 0.29 | UNIT 2025-1A B | 91326EAB1 | UNIT | 6.369 | 4/20/2055 | 510,043.28 | 500,000 | 1 | ABS |
| 0.29 | BBCMS 2025-C32 XD | 07337AAM8 | BBCMS | 2.3139 | 2/15/2062 | 509,879.20 | 3,179,000 | 1 | CMBS |
| 0.28 | CMPDC 2024-1A B | 20469AAC3 | CMPDC | 7 | 2/25/2049 | 507,974.41 | 500,000 | 1 | ABS |
| 0.28 | BBCMS 2025-5C37 AS | 05494NAD3 | BBCMS | 5.382 | 9/15/2058 | 506,107.07 | 500,000 | 1 | CMBS |
| 0.28 | UPST 2025-2 C | 91679EAD0 | UPST | 6.02 | 6/20/2035 | 505,516.73 | 500,000 | 1 | ABS |
| 0.28 | BUNDT 2025-1A A2 | 62878YAE4 | BUNDT | 6.209 | 7/30/2055 | 505,168.95 | 500,000 | 1 | ABS |
| 0.28 | HNGRY 2024-1A A2 | 411707AM4 | HNGRY | 7.253 | 3/20/2054 | 503,977.56 | 491,250 | 1 | ABS |
| 0.28 | PHNTOM 2026-1A B | 71711GAB1 | PHNTOM | 6.027 | 1/15/2051 | 503,069.75 | 498,170.87 | 1 | ABS |
| 0.28 | HARUS 2024-1A D | 41755WAJ9 | HARUS | 8.1676 | 4/18/2037 | 503,053.70 | 500,000 | 1 | CLO |
| 0.28 | EMPWR 2024-1A D1 | 29244RAG0 | EMPWR | 7.418 | 4/25/2037 | 502,953.82 | 500,000 | 1 | CLO |
| 0.28 | GNR 2020-173 AI | 38382LNX5 | GNR | 2.5 | 11/20/2050 | 502,923.51 | 3,442,550.12 | 1 | RMBS |
| 0.28 | CGMS 2024-2A D | 14318VAG4 | CGMS | 7.518 | 4/25/2037 | 502,880.70 | 500,000 | 1 | CLO |
| 0.28 | SWTCH 2024-1A B | 871044AC7 | SWTCH | 6.5 | 3/25/2054 | 501,123.94 | 500,000 | 1 | ABS |
| 0.28 | CGMS 2018-4A D1R | 14315RAW1 | CGMS | 6.7676 | 10/17/2037 | 501,118.59 | 500,000 | 1 | CLO |
| 0.28 | KREF 2021-FL2 AS | 48275RAC1 | KREF | 5.0926 | 2/15/2039 | 500,806.48 | 500,000 | 1 | CMBS |

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| 0.28 | ANTH 2025-1A A1 | 03676GAA9 | ANTH | 5.1697 | 7/20/2036 | 500,731.57 | 500,000 | 1 | CLO |
| 0.28 | KTAMA 2024-2A A1 | 485862AA4 | KTAMA | 5.3176 | 4/20/2037 | 500,556.79 | 500,000 | 1 | CLO |
| 0.28 | ROCKP 2021-1A A1R | 773663AJ8 | ROCKP | 4.9676 | 7/20/2038 | 500,439.07 | 500,000 | 1 | CLO |
| 0.28 | CLVR 2018-1A A1RR | 18914GAC5 | CLVR | 5.1976 | 4/20/2037 | 500,376.65 | 500,000 | 1 | CLO |
| 0.28 | BCC 2024-1A D1 | 056920AJ0 | BCC | 7.5211 | 4/16/2037 | 500,025.30 | 500,000 | 1 | CLO |
| 0.28 | CARVL 2024-1A B | 14688HAE2 | CARVL | 5.7676 | 4/20/2037 | 499,365.40 | 500,000 | 1 | CLO |
| 0.28 | BCC 2021-1A AR | 05684LAN5 | BCC | 4.6076 | 4/18/2034 | 499,072.90 | 500,000 | 1 | CLO |
| 0.28 | KTAMA 2024-2A D | 485862AG1 | KTAMA | 8.1676 | 4/20/2037 | 498,951.62 | 500,000 | 1 | CLO |
| 0.28 | OCT73 2025-4A D | 67579HAJ1 | OCT73 | 6.6475 | 10/20/2038 | 497,355.38 | 500,000 | 1 | CLO |
| 0.28 | GLM 2024-22A D | 38139EAL7 | GLM | 6.5176 | 10/20/2037 | 497,226.97 | 500,000 | 1 | CLO |
| 0.28 | LMNT 2025-FL3 C | 50208TAG6 | LMNT | 6.427 | 7/21/2043 | 496,342.35 | 490,000 | 1 | CMBS |
| 0.28 | APID 2024-1A D1R | 037986AW6 | APID | 6.368 | 10/25/2038 | 495,914.30 | 500,000 | 1 | CLO |
| 0.28 | VDCR 2023-1A B | 76134KAC8 | VDCR | 5.75 | 9/15/2048 | 495,523.72 | 500,000 | 1 | ABS |
| 0.28 | CGMS 2026-1A D1 | 14320NAJ2 | CGMS | 6.1637 | 4/25/2039 | 495,127.78 | 500,000 | 1 | CLO |
| 0.28 | VERUS 2025-11 B1 | 924935AL3 | VERUS | 6.407 | 11/25/2070 | 494,994.01 | 500,000 | 1 | RMBS |
| 0.28 | OCP 2024-31A D1AR | 67570AAW6 | OCP | 6.1676 | 4/20/2039 | 494,109.39 | 500,000 | 1 | CLO |
| 0.28 | FNS 437 C2 | 31424UNY8 | FNS | 1.5 | 3/25/2052 | 492,026.25 | 5,172,314.11 | 1 | RMBS |
| 0.27 | BAMLL 2015-HAUL B | 05526WAJ2 | BAMLL | 4.311 | 7/7/2043 | 488,937.21 | 500,000 | 1 | CMBS |
| 0.27 | GNR 2024-24 DI | 38384JX58 | GNR | 3.5 | 11/20/2051 | 487,751.17 | 2,726,741.56 | 1 | RMBS |
| 0.27 | FNR 2020-75 WI | 3136BCJC5 | FNR | 2.5 | 11/25/2050 | 486,773.81 | 2,867,720.42 | 1 | RMBS |
| 0.27 | ELM28 2024-4A E | 29003PAA8 | ELM28 | 9.6676 | 4/17/2037 | 479,689.70 | 500,000 | 1 | CLO |
| 0.27 | FHMR 2021-P010 X | 3137H1M52 | FHMR | 0.91 | 10/25/2029 | 478,847.88 | 19,207,000 | 1 | CMBS |
| 0.27 | WFCM 2019-C50 A4 | 95001XBA3 | WFCM | 3.466 | 5/15/2052 | 477,779.56 | 489,609.52 | 1 | CMBS |
| 0.27 | GNR 2024-6 BI | 38384GZ78 | GNR | 3 | 12/20/2051 | 476,122.68 | 3,225,872.09 | 1 | RMBS |
| 0.26 | GPMT 2021-FL4 A | 36262TAA1 | GPMT | 5.1376 | 12/15/2036 | 472,284.56 | 470,858.08 | 1 | CMBS |
| 0.26 | AASET 2025-1A B | 00258PAB9 | AASET | 6.576 | 2/16/2050 | 470,761.44 | 462,725.53 | 1 | ABS |
| 0.26 | SNDPT 2021-3A D | 83615PAG2 | SNDPT | 7.1796 | 10/25/2034 | 469,725.22 | 500,000 | 1 | CLO |
| 0.26 | SNDPT 2019-3A DR | 83614NAU7 | SNDPT | 7.4296 | 10/25/2034 | 467,378.12 | 500,000 | 1 | CLO |
| 0.26 | CANYC 2021-3A ER | 13875NAE4 | CANYC | 9.6722 | 7/15/2034 | 461,232.14 | 500,000 | 1 | CLO |

DSCO - DoubleLine Securitized Credit ETF
Holdings as of 3/18/2026

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|------|---------------------|-----------|--------|---------|------------|------------|--------------|---|------|
| 0.26 | ACORE 2026-FL1 A | 00485EAA1 | ACORE | 5.15 | 8/20/2043 | 461,151.88 | 460,000 | 1 | CMBS |
| 0.26 | SNVA 2019-AA B | 86745LAB8 | SNVA | 4.49 | 6/20/2046 | 460,358.22 | 516,015.37 | 1 | ABS |
| 0.26 | BBCMS 2025-5C38 B | 05556RAE7 | BBCMS | 5.7237 | 11/15/2058 | 459,270.28 | 450,000 | 1 | CMBS |
| 0.25 | RCMT 2023-FL11 B | 75575RAE7 | RCMT | 7.2057 | 10/25/2039 | 452,389.49 | 450,000 | 1 | CMBS |
| 0.25 | ARCLO 2025-BTR1 A | 03881UAA9 | ARCLO | 5.602 | 1/20/2041 | 451,845.52 | 450,000 | 1 | CMBS |
| 0.25 | TRTX 2022-FL5 B | 87277JAE1 | TRTX | 6.1281 | 2/15/2039 | 450,827.13 | 450,000 | 1 | CMBS |
| 0.25 | FHR 5547 QI | 3137HLVU3 | FHR | 3 | 4/25/2051 | 450,040.60 | 2,529,821.42 | 1 | RMBS |
| 0.25 | CANYC 2021-1A E | 13877FAA7 | CANYC | 10.3438 | 4/15/2034 | 439,961.98 | 500,000 | 1 | CLO |
| 0.24 | BSPRT 2023-FL10 A | 05610VAA0 | BSPRT | 5.9315 | 9/15/2035 | 430,719.82 | 429,095.9 | 1 | CMBS |
| 0.24 | GNR 2023-19 GI | 38383V3N6 | GNR | 3 | 11/20/2051 | 425,149.92 | 2,971,444.47 | 1 | RMBS |
| 0.24 | MF1 2025-FL17 E | 55287HAL4 | MF1 | 7.1696 | 2/18/2040 | 421,798.70 | 420,000 | 1 | CMBS |
| 0.23 | JPMCC 2015-JP1 AS | 46590KAG9 | JPMCC | 4.1187 | 1/15/2049 | 415,854.25 | 420,000 | 1 | CMBS |
| 0.23 | AASET 2024-1A B | 00255JAC4 | AASET | 6.9 | 5/16/2049 | 413,972.65 | 404,250.51 | 1 | ABS |
| 0.23 | WFCM 2025-5C7 B | 95004XAG8 | WFCM | 5.855 | 12/15/2058 | 407,280.91 | 400,000 | 1 | CMBS |
| 0.23 | BMO 2025-5C10 AS | 05615BAF8 | BMO | 5.9466 | 5/15/2058 | 404,924.90 | 390,000 | 1 | CMBS |
| 0.23 | BANK5 2025-5YR16 AS | 065934BF7 | BANK5 | 5.751 | 8/15/2063 | 403,323.30 | 392,000 | 1 | CMBS |
| 0.23 | COMM 2016-DC2 B | 12594CBJ8 | COMM | 4.7275 | 2/10/2049 | 401,980.32 | 401,603.28 | 1 | CMBS |
| 0.22 | STWD 2022-FL3 B | 78485KAG0 | STWD | 5.6222 | 11/15/2038 | 401,022.57 | 400,000 | 1 | CMBS |
| 0.22 | UBSCM 2018-C13 B | 90353KBC2 | UBSCM | 4.7863 | 10/15/2051 | 400,656.95 | 422,000 | 1 | CMBS |
| 0.22 | JPMBB 2015-C30 AS | 46644UBE7 | JPMBB | 4.2263 | 7/15/2048 | 399,743.79 | 406,157.17 | 1 | CMBS |
| 0.22 | OCT53 2021-1A E | 67592UAA4 | OCT53 | 10.4338 | 4/15/2034 | 399,545.82 | 500,000 | 1 | CLO |
| 0.22 | GSREFT 2026-FL1 A | 36274DAA2 | GSREFT | 5.17 | 4/19/2043 | 387,967.27 | 387,000 | 1 | CMBS |
| 0.22 | ARCREN 2026-FL1 A | 03881XAA3 | ARCREN | 5.17 | 9/20/2043 | 387,483.94 | 387,000 | 1 | CMBS |
| 0.22 | FHR 5166 DI | 3137H3N99 | FHR | 3 | 9/15/2048 | 387,405.46 | 3,221,256.65 | 1 | RMBS |
| 0.21 | SOLRR 2021-1 C | 83438LAC5 | SOLRR | 5.682 | 10/15/2046 | 378,371.98 | 382,386.67 | 1 | ABS |
| 0.21 | MSBAM 2025-5C1 C | 61778GAX4 | MSBAM | 6.6375 | 3/15/2058 | 371,785.47 | 359,000 | 1 | CMBS |
| 0.21 | ACRES 2025-FL3 A | 00501DAA3 | ACRES | 5.2986 | 8/18/2040 | 371,300.35 | 370,000 | 1 | CMBS |
| 0.21 | STWD 2022-FL3 AS | 78485KAE5 | STWD | 5.4722 | 11/15/2038 | 370,462.10 | 370,000 | 1 | CMBS |
| 0.21 | BMARK 2026-V21 A3 | 08164HBA4 | BMARK | 5.1269 | 3/15/2031 | 369,800.42 | 363,000 | 1 | CMBS |

DSCO - DoubleLine Securitized Credit ETF
Holdings as of 3/18/2026

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|------|--------------------|-----------|-------|--------|------------|------------|---------------|---|------|
| 0.21 | BX 2026-XL6 C | 12433NAE1 | BX | 5.2725 | 3/15/2043 | 368,840.89 | 370,000 | 1 | CMBS |
| 0.21 | GSMS 2013-GC13 B | 36198EAS4 | GSMS | 3.8563 | 7/10/2046 | 367,966.97 | 375,000 | 1 | CMBS |
| 0.21 | GNR 2020-151 TI | 38382J4E3 | GNR | 2.5 | 10/20/2050 | 365,817.84 | 2,577,405.05 | 1 | RMBS |
| 0.20 | CSAIL 2017-CX9 A4 | 12595FAD4 | CSAIL | 3.1755 | 9/15/2050 | 362,730.58 | 367,924.35 | 1 | CMBS |
| 0.20 | FSRIA 2026-FL11 C | 30343TAG4 | FSRIA | 5.7 | 1/19/2044 | 361,665.82 | 360,000 | 1 | CMBS |
| 0.20 | BMARK 2024-V9 A3 | 081919AN2 | BMARK | 5.6019 | 8/15/2057 | 360,351.38 | 350,000 | 1 | CMBS |
| 0.20 | BANK5 2024-5YR9 C | 06644VBX7 | BANK5 | 6.4188 | 8/15/2057 | 357,670.76 | 350,000 | 1 | CMBS |
| 0.20 | WFCM 2026-5C8 XA | 95005BAD2 | WFCM | 1.5845 | 3/15/2059 | 357,003.72 | 6,070,000 | 1 | CMBS |
| 0.20 | WFCM 2026-5C8 C | 95005BAH3 | WFCM | 5.554 | 3/15/2059 | 354,171.51 | 360,000 | 1 | CMBS |
| 0.20 | BMARK 2019-B13 A3 | 08162DAD0 | BMARK | 2.701 | 8/15/2057 | 353,805.89 | 375,000 | 1 | CMBS |
| 0.20 | GNR 2021-15 PI | 38382M3B3 | GNR | 3 | 1/20/2051 | 349,764.45 | 2,204,345.13 | 1 | RMBS |
| 0.19 | GNR 2020-138 IL | 38382JZ41 | GNR | 3.5 | 9/20/2050 | 343,948.42 | 1,786,450.99 | 1 | RMBS |
| 0.19 | BBCMS 2026-5C40 B | 05557AAF0 | BBCMS | 5.7801 | 2/15/2059 | 332,072.02 | 326,000 | 1 | CMBS |
| 0.19 | BANK 2021-BN34 ASB | 06541JAD3 | BANK | 2.187 | 6/15/2063 | 331,599.39 | 350,000 | 1 | CMBS |
| 0.18 | BANK 2019-BN19 A2 | 06540WBC6 | BANK | 2.926 | 8/15/2061 | 324,987.91 | 339,155.3 | 1 | CMBS |
| 0.18 | BMO 2025-5C11 XA | 096941AD1 | BMO | 1.1098 | 7/15/2058 | 324,741.78 | 7,580,547.96 | 1 | CMBS |
| 0.18 | BMARK 2020-B22 XA | 08163BBF7 | BMARK | 1.4888 | 1/15/2054 | 318,870.46 | 5,598,905.9 | 1 | CMBS |
| 0.18 | BBCMS 2026-5C40 XA | 05557AAD5 | BBCMS | 1.231 | 2/15/2059 | 313,161.44 | 5,903,661.4 | 1 | CMBS |
| 0.17 | WFCM 2024-C63 XD | 94990FAL5 | WFCM | 2.2962 | 8/15/2057 | 310,916.00 | 2,050,000 | 1 | CMBS |
| 0.17 | MF1 2021-FL7 C | 55284AAG3 | MF1 | 5.844 | 10/16/2036 | 310,161.58 | 310,000 | 1 | CMBS |
| 0.17 | MF1 2024-FL14 A | 55416AAA7 | MF1 | 5.4095 | 3/19/2039 | 300,593.04 | 300,000 | 1 | CMBS |
| 0.17 | SREIT 2021-MFP2 B | 85236WCG9 | SREIT | 4.9586 | 11/15/2036 | 299,879.63 | 300,000 | 1 | CMBS |
| 0.17 | PFP 2024-11 B | 69291WAE2 | PFP | 6.1594 | 9/17/2039 | 299,317.83 | 298,658.96 | 1 | CMBS |
| 0.17 | GPMT 2021-FL4 B | 36262TAE3 | GPMT | 5.7376 | 12/15/2036 | 299,014.63 | 300,000 | 1 | CMBS |
| 0.17 | MSC 2016-UB11 AS | 61767FBD2 | MSC | 2.984 | 8/15/2049 | 297,124.11 | 300,000 | 1 | CMBS |
| 0.17 | GNR 2023-79 JI | 38384AZ30 | GNR | 2.5 | 2/20/2051 | 296,542.68 | 2,149,687.41 | 1 | RMBS |
| 0.17 | MSBAM 2025-5C2 C | 61779RCV1 | MSBAM | 5.743 | 11/15/2058 | 295,738.32 | 300,000 | 1 | CMBS |
| 0.16 | BMARK 2025-V18 AS | 08164EAD6 | BMARK | 5.5927 | 10/15/2058 | 292,863.30 | 287,000 | 1 | CMBS |
| 0.16 | WFCM 2025-5C3 XA | 95004JAD6 | WFCM | 0.8138 | 1/15/2058 | 291,591.65 | 10,304,894.77 | 1 | CMBS |

DSCO - DoubleLine Securitized Credit ETF
Holdings as of 3/18/2026

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|------|---------------------|-----------|-------|--------|------------|------------|---------------|---|------|
| 0.16 | JPMBB 2014-C23 UH5 | 46643AAQ6 | JPMBB | 4.7094 | 9/15/2047 | 287,575.19 | 287,608.78 | 1 | CMBS |
| 0.16 | BMARK 2026-V21 XA | 08164HBE6 | BMARK | 1.6482 | 11/15/2030 | 287,164.98 | 4,526,000 | 1 | CMBS |
| 0.16 | WFCM 2025-VTT C | 94990GAE9 | WFCM | 5.4454 | 3/15/2038 | 280,995.81 | 280,000 | 1 | CMBS |
| 0.16 | FNR 2021-43 IO | 3136BH7G8 | FNR | 2.5 | 6/25/2051 | 277,871.10 | 1,790,255.14 | 1 | RMBS |
| 0.15 | GNR 2024-158 IO | 38381LVJ8 | GNR | 1.0768 | 12/16/2065 | 275,286.79 | 3,583,300.91 | 1 | CMBS |
| 0.15 | CGCMT 2023-SMRT B | 17291NAC5 | CGCMT | 5.8524 | 10/12/2040 | 274,468.16 | 270,000 | 1 | CMBS |
| 0.15 | AASET 2024-2A B | 00038QAB4 | AASET | 6.612 | 9/16/2049 | 272,060.42 | 268,239.72 | 1 | ABS |
| 0.15 | FSRIA 2021-FL2 B | 30319YAE8 | FSRIA | 5.687 | 5/16/2038 | 271,202.55 | 270,000 | 1 | CMBS |
| 0.15 | BX 2026-CSMO C | 12433LAE5 | BX | 5.6725 | 2/15/2043 | 270,906.49 | 270,000 | 1 | CMBS |
| 0.15 | ARDN 2025-ARCP A | 039961AA5 | ARDN | 5.4225 | 6/15/2035 | 270,610.42 | 270,000 | 1 | CMBS |
| 0.15 | GNR 2024-13 IA | 38384GR85 | GNR | 3 | 5/20/2051 | 270,592.59 | 1,653,694.83 | 1 | RMBS |
| 0.15 | FS 2026-HULA A | 30345AAA6 | FS | 5.1281 | 3/15/2041 | 270,266.21 | 270,000 | 1 | CMBS |
| 0.15 | PLYM 2026-IND C | 69292BAE7 | PLYM | 5.3225 | 3/15/2043 | 268,834.05 | 270,000 | 1 | CMBS |
| 0.15 | BX 2026-CART C | 12433MAE3 | BX | 5.2225 | 2/15/2036 | 268,587.92 | 270,000 | 1 | CMBS |
| 0.15 | BX 2024-MF C | 05612EAE8 | BX | 5.6134 | 2/15/2039 | 266,087.44 | 265,636.36 | 1 | CMBS |
| 0.15 | BANK5 2026-5YR20 XA | 06650JAM0 | BANK5 | 1.3091 | 2/15/2059 | 264,232.59 | 4,727,915.51 | 1 | CMBS |
| 0.14 | GNR 2020-196 DI | 38382L4G3 | GNR | 2.5 | 12/20/2050 | 258,528.92 | 1,843,282.14 | 1 | RMBS |
| 0.14 | BBCMS 2024-5C27 XA | 05555FAH7 | BBCMS | 0.8136 | 7/15/2057 | 257,612.19 | 11,248,518.82 | 1 | CMBS |
| 0.14 | BMO 2024-5C6 A3 | 05593QAC8 | BMO | 5.3161 | 9/15/2057 | 255,268.66 | 250,000 | 1 | CMBS |
| 0.14 | SEB4P 2026-1A A2 | 78433DAD6 | SEB4P | 6.665 | 1/30/2056 | 251,696.28 | 250,000 | 1 | ABS |
| 0.14 | MF1 2024-FL15 B | 58003MAE6 | MF1 | 6.1706 | 8/18/2041 | 250,827.71 | 250,000 | 1 | CMBS |
| 0.14 | BSPRT 2023-FL10 B | 05610VAE2 | BSPRT | 6.9375 | 9/15/2035 | 250,818.80 | 250,000 | 1 | CMBS |
| 0.14 | MF1 2021-FL7 B | 55284AAE8 | MF1 | 5.544 | 10/16/2036 | 250,314.06 | 250,000 | 1 | CMBS |
| 0.14 | TRTX 2022-FL5 AS | 87277JAC5 | TRTX | 5.8281 | 2/15/2039 | 250,312.28 | 250,000 | 1 | CMBS |
| 0.14 | SFO 2021-555 A | 78432WAA1 | SFO | 4.9375 | 5/15/2038 | 249,898.50 | 250,000 | 1 | CMBS |
| 0.14 | NYC 2026-7W34 A | 67123XAA6 | NYC | 4.8699 | 2/5/2041 | 249,614.93 | 250,000 | 1 | CMBS |
| 0.14 | SSI 2025-1 A | 78475CAA3 | SSI | 6.15 | 7/25/2065 | 241,763.91 | 242,642.05 | 1 | ABS |
| 0.13 | WFCM 2025-5C6 XA | 95004TAD4 | WFCM | 1.3651 | 10/15/2058 | 237,037.60 | 4,446,990.4 | 1 | CMBS |
| 0.13 | BMARK 2025-V17 XA | 081934AS0 | BMARK | 1.511 | 9/15/2058 | 232,817.81 | 3,940,000 | 1 | CMBS |

DSCO - DoubleLine Securitized Credit ETF
Holdings as of 3/18/2026

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|------|---------------------|-----------|-------|--------|------------|------------|--------------|---|------|
| 0.13 | MHP 2021-STOR A | 55293BAB1 | MHP | 4.4875 | 7/15/2038 | 229,780.49 | 230,000 | 1 | CMBS |
| 0.12 | BMO 2025-5C11 D | 096941AS8 | BMO | 4.5 | 7/15/2058 | 221,264.23 | 250,000 | 1 | CMBS |
| 0.12 | GNR 2021-80 IO | 38381DDS6 | GNR | 0.9044 | 12/16/2062 | 218,326.78 | 3,231,995.31 | 1 | CMBS |
| 0.12 | BX 2021-ACNT B | 05609QAC0 | BX | 5.0375 | 11/15/2038 | 216,561.11 | 216,645.43 | 1 | CMBS |
| 0.12 | BBCMS 2025-5C38 XA | 05556RAC1 | BBCMS | 1.4575 | 11/15/2058 | 212,913.83 | 3,580,000 | 1 | CMBS |
| 0.11 | KIND 2024-1 A | 494925AA8 | KIND | 5.5625 | 8/15/2041 | 200,291.91 | 200,000 | 1 | CMBS |
| 0.11 | BSTN 2025-HUB A | 05594GAA3 | BSTN | 4.572 | 4/13/2041 | 200,275.86 | 200,000 | 1 | CMBS |
| 0.11 | GSMS 2026-DAWN A | 36274LAA4 | GSMS | 5.8226 | 4/10/2031 | 200,249.11 | 200,000 | 1 | CMBS |
| 0.11 | BPR 2025-STAR A | 05619DAA1 | BPR | 4.6173 | 11/5/2042 | 199,895.97 | 200,000 | 1 | CMBS |
| 0.11 | BXP 2017-GM C | 056083AJ7 | BXP | 3.4248 | 6/13/2039 | 195,380.12 | 200,000 | 1 | CMBS |
| 0.11 | FSRIA 2021-FL3 A | 30323CAA8 | FSRIA | 5.037 | 11/16/2036 | 195,130.43 | 194,725.47 | 1 | CMBS |
| 0.11 | GNR 2020-142 SD | 38382JPV2 | GNR | 2.5105 | 9/20/2050 | 189,904.74 | 1,402,984.1 | 1 | RMBS |
| 0.11 | BX 2025-ARIA C | 05619TAE8 | BX | 5.5173 | 12/13/2042 | 188,870.31 | 188,093 | 1 | CMBS |
| 0.10 | WESTF 2020-A C | 97064FAC9 | WESTF | 6.657 | 3/15/2045 | 184,668.35 | 186,487.75 | 1 | ABS |
| 0.10 | MF1 2022-FL9 A | 55285AAA5 | MF1 | 5.8267 | 6/19/2037 | 181,841.49 | 181,561.3 | 1 | CMBS |
| 0.09 | BANK5 2025-5YR15 D | 065924BG6 | BANK5 | 4 | 7/15/2058 | 168,122.72 | 190,000 | 1 | CMBS |
| 0.09 | GPMT 2021-FL3 AS | 36264BAC4 | GPMT | 5.644 | 7/16/2035 | 165,622.23 | 165,336.86 | 1 | CMBS |
| 0.09 | BANK5 2026-5YR20 A3 | 06650JAG3 | BANK5 | 5.104 | 2/15/2059 | 163,432.08 | 160,000 | 1 | CMBS |
| 0.09 | GNR 2021-98 SB | 38382TB45 | GNR | 2.5105 | 6/20/2051 | 155,349.21 | 1,327,870.52 | 1 | RMBS |
| 0.08 | KREF 2021-FL2 A | 48275RAA5 | KREF | 4.8626 | 2/15/2039 | 150,963.55 | 150,615.82 | 1 | CMBS |
| 0.08 | WFCM 2026-1250B A | 949939AA0 | WFCM | 4.8333 | 3/10/2041 | 148,805.50 | 150,000 | 1 | CMBS |
| 0.08 | BMARK 2025-V16 AS | 08164RAV7 | BMARK | 5.859 | 8/15/2058 | 145,397.21 | 140,000 | 1 | CMBS |
| 0.08 | GNR 2021-2 IO | 38380RNM8 | GNR | 0.8806 | 6/16/2063 | 144,375.26 | 2,283,758.08 | 1 | CMBS |
| 0.07 | GNR 2021-189 IO | 38381D7S3 | GNR | 0.8818 | 6/16/2061 | 128,726.73 | 2,075,936.65 | 1 | CMBS |
| 0.07 | GNR 2022-112 AI | 38383TNP4 | GNR | 2.5 | 10/20/2050 | 125,054.48 | 827,759.84 | 1 | RMBS |
| 0.07 | CSMC 2021-B33 A2 | 12658WAC3 | CSMC | 3.1671 | 10/10/2043 | 124,159.16 | 139,000 | 1 | CMBS |
| 0.07 | FHR 5004 LS | 3137FVB92 | FHR | 2.3683 | 7/25/2050 | 122,600.37 | 1,003,317.3 | 1 | RMBS |
| 0.07 | VCC 2019-1 M4 | 92257CAE0 | VCC | 4.61 | 3/25/2049 | 118,068.46 | 129,753.29 | 1 | RMBS |
| 0.07 | GNR 2020-189 SP | 38382MGH6 | GNR | 2.5105 | 12/20/2050 | 116,447.25 | 836,112.08 | 1 | RMBS |

DSCO - DoubleLine Securitized Credit ETF
Holdings as of 3/18/2026

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|--------|-------------------|-----------|-------|--------|------------|---------------|--------------|---|------|
| 0.07 | ARCLO 2022-FL1 A | 03880XAA4 | ARCLO | 5.1222 | 1/15/2037 | 116,169.02 | 116,021.73 | 1 | CMBS |
| 0.06 | VEGAS 2024-T1 A | 92254AAA5 | VEGAS | 5.5183 | 11/10/2039 | 115,396.76 | 115,000 | 1 | CMBS |
| 0.06 | FNR 2020-54 AS | 3136BBGH9 | FNR | 2.3683 | 8/25/2050 | 107,502.94 | 891,776.42 | 1 | RMBS |
| 0.06 | BMARK 2024-V6 AS | 081927AE5 | BMARK | 6.3843 | 3/15/2057 | 104,429.95 | 100,000 | 1 | CMBS |
| 0.06 | VCC 2019-1 M6 | 92257CAG5 | VCC | 6.79 | 3/25/2049 | 99,132.92 | 113,743.26 | 1 | RMBS |
| 0.06 | LBTY 2026-225L C | 50178LAE4 | LBTY | 5.0787 | 2/10/2043 | 98,558.63 | 100,000 | 1 | CMBS |
| 0.04 | FSRIA 2021-FL2 A | 30319YAA6 | FSRIA | 5.007 | 5/16/2038 | 78,993.51 | 78,902.01 | 1 | CMBS |
| 0.04 | LNCR 2021-CRE5 AS | 53947XAE2 | LNCR | 5.537 | 7/15/2036 | 76,906.80 | 76,818.95 | 1 | CMBS |
| 0.04 | AREIT 2023-CRE8 A | 04002BAA3 | AREIT | 5.7899 | 8/17/2041 | 74,292.17 | 74,148.37 | 1 | CMBS |
| 0.04 | GNR 2024-170 AI | 38381LVU3 | GNR | 0.7573 | 10/16/2065 | 73,348.70 | 1,208,509.03 | 1 | CMBS |
| 0.04 | VCC 2019-1 M5 | 92257CAF7 | VCC | 5.7 | 3/25/2049 | 65,303.28 | 72,938.33 | 1 | RMBS |
| 0.04 | GNR 2022-218 IB | 38383L7F1 | GNR | 3 | 7/20/2050 | 64,809.24 | 366,960.18 | 1 | RMBS |
| 0.04 | FNR 2024-32 IO | 3136BSAT2 | FNR | 2.5 | 4/25/2051 | 63,278.99 | 415,080.71 | 1 | RMBS |
| 0.03 | FNR 2020-77 S | 3136BCVA5 | FNR | 0.4828 | 11/25/2050 | 49,553.08 | 1,121,205.72 | 1 | RMBS |
| 0.03 | GNR 2024-170 IO | 38381LWG3 | GNR | 1.0033 | 3/16/2066 | 48,606.04 | 672,486.52 | 1 | CMBS |
| 0.03 | FNA 2020-M10 X2 | 3136B9DV6 | FNA | 1.715 | 12/25/2030 | 47,856.97 | 890,494 | 1 | CMBS |
| 0.02 | STWD 2022-FL3 A | 78485KAA3 | STWD | 5.0222 | 11/15/2038 | 39,183.75 | 39,134.18 | 1 | CMBS |
| 0.02 | GNR 2021-125 AS | 38382WHF7 | GNR | 0 | 7/20/2051 | 27,558.82 | 3,002,574.88 | 1 | RMBS |
| 0.01 | STWD 2021-FL2 A | 78486BAA2 | STWD | 4.994 | 4/18/2038 | 25,950.09 | 25,916.7 | 1 | CMBS |
| 0.01 | GNR 2021-59 S | 38382RPN2 | GNR | 0 | 4/20/2051 | 18,459.34 | 3,614,043.16 | 1 | RMBS |
| 0.01 | LNCR 2021-CRE6 A | 53948HAA4 | LNCR | 5.087 | 11/15/2038 | 14,141.46 | 14,105.97 | 1 | CMBS |
| 0.01 | GNR 2021-46 ES | 38382P2Z4 | GNR | 0 | 3/20/2051 | 11,505.43 | 2,543,142.91 | 1 | RMBS |
| 0.00 | JPMBB 2015-C27 A4 | 46644ABF8 | JPMBB | 3.1794 | 2/15/2048 | 3,847.03 | 3,903.23 | 1 | CMBS |
| 0.00 | FHR 5112 SC | 3137HORN0 | FHR | 0 | 6/25/2051 | 1,617.64 | 3,449,643.89 | 1 | RMBS |
| (1.47) | CASH | USD | | 0 | | -2,620,394.03 | -2,620,394 | 1 | CASH |