

DMBS - DoubleLine Mortgage ETF
Holdings as of 1/13/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
6.02	FNCL 2.5 2/25	01F022626	FNCL	2.5		24,397,270.62	30,552,000	1	RMBS
4.38	FNCL 5.5 2/25	01F052623	FNCL	5.5		17,743,449.28	18,219,000	1	RMBS
2.88	FNCL 3 2/25	01F030629	FNCL	3		11,665,115.76	14,012,000	1	RMBS
2.46	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,957,645.71	10,100,506.35	1	RMBS
2.28	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,230,615.83	9,365,023.36	1	RMBS
2.26	FN MA4256	31418DWS7	FN	2.5	2/1/2051	9,144,276.25	11,322,766.65	1	RMBS
2.22	FR SD7512	3132DVKZ7	FR	3	2/1/2050	9,003,675.56	10,603,738.88	1	RMBS
2.20	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,924,455.97	10,967,437.15	1	RMBS
2.20	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,899,554.22	10,931,489.74	1	RMBS
1.95	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,883,319.56	9,306,157.6	1	RMBS
1.87	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,596,963.58	7,699,234.24	1	RMBS
1.82	FN CB8501	3140QUNT9	FN	6	5/1/2054	7,372,896.43	7,275,464.84	1	RMBS
1.73	FR SD7553	3132DVMA0	FR	3	3/1/2052	7,026,140.03	8,304,304.46	1	RMBS
1.71	FN FS7738	3140XPS42	FN	6	3/1/2054	6,941,830.68	6,850,096.15	1	RMBS
1.68	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,819,972.16	6,898,217.38	1	RMBS
1.68	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,811,125.85	6,775,176.24	1	RMBS
1.66	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,730,917.49	6,817,582.73	1	RMBS
1.64	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,649,728.46	6,763,573.07	1	RMBS
1.63	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,624,867.23	6,714,048.53	1	RMBS
1.57	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,364,045.17	6,469,854.63	1	RMBS
1.57	MSILF Government Portfolio	61747C707	MVRXX	4.4151		6,342,912.11	6,342,913.97	1	CASH
1.57	JPMorgan US Government Money M	4812C2270	MGMXX	4.4441		6,342,912.11	6,342,913.97	1	CASH
1.50	STACR 2024-DNA1 M2	35564NBA0	STACR	6.5188	2/25/2044	6,092,832.86	6,000,000	1	RMBS
1.50	STACR 2024-HQA1 M2	35564NCA9	STACR	6.5688	3/25/2044	6,088,464.42	6,000,000	1	RMBS
1.46	CASH	USD		0		5,912,628.46	5,912,627.77	1	CASH
1.42	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,740,581.46	7,057,922.4	1	RMBS

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Holdings as of 1/13/2025

1.27	FR SD7550	3132DVL78	FR	3	2/1/2052	5,153,528.21	6,057,830.48	1	RMBS
1.23	FN FS0984	3140XGCW7	FN	3	4/1/2052	4,990,088.42	5,906,921.43	1	RMBS
1.21	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,887,154.42	4,855,872.5	1	RMBS
1.17	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,742,849.87	5,610,449.9	1	RMBS
1.14	FR SD5968	3132DTT3	FR	6	7/1/2054	4,615,573.35	4,583,294.41	1	RMBS
1.13	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,560,120.85	5,902,259.37	1	RMBS
1.12	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,558,309.45	4,621,764.25	1	RMBS
1.11	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,511,950.45	4,716,571.1	1	RMBS
1.09	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,412,983.71	4,233,016.41	1	RMBS
1.06	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,311,374.83	5,307,129.19	1	RMBS
1.04	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,210,941.14	5,207,028.7	1	RMBS
1.00	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,033,917.84	4,613,214.58	1	RMBS
0.99	VERUS 2024-9 A2	92540RAD6	VERUS	5.691	11/25/2069	4,006,495.52	4,000,000	1	RMBS
0.94	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,802,463.24	3,989,155.39	1	RMBS
0.91	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,696,469.70	3,744,062.24	1	RMBS
0.87	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,543,128.40	4,584,009.6	1	RMBS
0.87	FN MA4492	31418D7E6	FN	2	12/1/2051	3,509,137.20	4,584,615.81	1	RMBS
0.82	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,339,071.80	3,604,772.9	1	RMBS
0.79	FN MA3357	31418CWT7	FN	4	5/1/2048	3,196,671.87	3,513,491.8	1	RMBS
0.75	CAS 2024-R05 2M2	20754XAC7	CAS	6.2688	7/25/2044	3,023,494.26	3,000,000	1	RMBS
0.73	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,943,707.34	3,855,363.97	1	RMBS
0.70	VERUS 2024-8 A2	92540PAB4	VERUS	5.618	10/25/2069	2,817,435.80	2,833,118.03	1	RMBS
0.69	FR SD5617	3132DTG20	FR	6	6/1/2054	2,814,801.76	2,788,784.4	1	RMBS
0.67	FR SD4888	3132DSND0	FR	6	2/1/2054	2,702,640.54	2,684,856.73	1	RMBS
0.66	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,694,539.87	2,678,571.75	1	RMBS
0.66	FR SD8288	3132DWF57	FR	5	1/1/2053	2,690,151.17	2,829,137.16	1	RMBS
0.66	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,666,380.02	2,729,333.7	1	RMBS
0.62	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,530,796.16	2,591,585.82	1	RMBS
0.62	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,527,781.20	16,768,380.07	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 1/13/2025

0.62	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,524,073.29	3,133,980.25	1	RMBS
0.55	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,212,527.84	2,312,288.5	1	RMBS
0.51	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,073,219.86	2,714,883.3	1	RMBS
0.50	CAS 2024-R01 1M2	20753UAB6	CAS	6.3688	1/25/2044	2,023,392.04	2,000,000	1	RMBS
0.49	FHR 4631 GF	3137BSZD8	FHR	5.021	11/15/2046	1,971,331.37	1,998,358.62	1	RMBS
0.46	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,877,438.19	2,239,652.57	1	RMBS
0.42	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,715,392.41	1,698,351.72	1	RMBS
0.42	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,710,533.63	1,968,761.53	1	RMBS
0.42	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,708,422.35	1,674,434.26	1	RMBS
0.41	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,663,882.86	1,656,887.35	1	RMBS
0.39	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,594,883.32	1,594,287.87	1	RMBS
0.39	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,572,976.26	10,134,118.65	1	RMBS
0.39	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,564,081.33	1,551,591.76	1	RMBS
0.37	CAS 2024-R02 1M2	20754GAE0	CAS	6.3688	2/25/2044	1,515,586.74	1,500,000	1	RMBS
0.36	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,464,583.74	1,448,552.84	1	RMBS
0.36	COLT 2024-5 A2	19685AAB5	COLT	5.377	8/25/2069	1,458,651.08	1,474,277.03	1	RMBS
0.34	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,377,907.80	9,591,659.07	1	RMBS
0.33	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,350,465.22	8,488,522.32	1	RMBS
0.33	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,350,116.72	1,338,593.72	1	RMBS
0.32	GNR 2019-31 GF	38381RXE4	GNR	4.9347	3/20/2049	1,303,141.76	1,320,647.05	1	RMBS
0.31	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,257,240.68	7,223,119.52	1	RMBS
0.31	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,244,317.70	8,732,053.03	1	RMBS
0.30	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,220,830.22	8,637,672.42	1	RMBS
0.30	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,217,401.92	8,606,704.29	1	RMBS
0.29	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,190,060.65	1,178,599.28	1	RMBS
0.29	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,185,951.56	7,182,586.88	1	RMBS
0.28	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,150,594.72	7,592,770.82	1	RMBS
0.28	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,144,990.30	9,005,238.25	1	RMBS
0.28	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.5688	6/25/2043	1,141,549.85	1,135,508.95	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 1/13/2025

0.28	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,137,983.77	7,754,625.46	1	RMBS
0.28	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,128,071.70	6,607,026.3	1	RMBS
0.28	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,122,118.78	7,538,840.39	1	RMBS
0.28	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,119,038.99	1,236,069	1	RMBS
0.28	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,114,942.05	6,956,031.86	1	RMBS
0.26	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.4688	4/25/2042	1,037,789.17	1,000,000	1	RMBS
0.25	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	1,029,587.19	5,732,996	1	RMBS
0.25	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	996,661.76	6,742,533.84	1	RMBS
0.24	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	988,281.48	5,900,162.54	1	RMBS
0.24	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	982,591.97	5,740,703.26	1	RMBS
0.24	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	972,550.22	5,006,699.96	1	RMBS
0.24	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	966,601.36	5,624,778.27	1	RMBS
0.24	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	955,465.47	5,562,328.92	1	RMBS
0.23	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	936,180.29	5,830,177.57	1	RMBS
0.23	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	934,717.39	6,174,033.38	1	RMBS
0.23	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	930,312.47	4,943,977.83	1	RMBS
0.23	GNR 2016-116 DF	38380AKF3	GNR	4.8847	9/20/2046	921,867.35	938,007.76	1	RMBS
0.22	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	904,956.85	7,966,174.89	1	RMBS
0.22	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	900,888.28	5,814,388.03	1	RMBS
0.22	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	883,455.03	6,500,918.61	1	RMBS
0.21	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	863,452.58	851,707.49	1	RMBS
0.21	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	840,171.77	835,290.73	1	RMBS
0.20	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	826,717.94	954,010.35	1	RMBS
0.20	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	817,178.68	860,316.95	1	RMBS
0.20	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	808,097.34	6,503,532.66	1	RMBS
0.20	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	797,232.96	806,749.58	1	RMBS
0.19	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	755,603.07	742,148.33	1	RMBS
0.18	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	732,934.17	730,422.57	1	RMBS
0.18	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	728,683.24	765,912.31	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 1/13/2025

0.17	CAS 2023-R07 2M1	20753BAA0	CAS	6.5101	9/25/2043	703,923.32	699,356.18	1	RMBS
0.17	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	672,712.04	3,804,582.59	1	RMBS
0.14	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	570,369.69	3,845,141.75	1	RMBS
0.13	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	531,904.69	3,490,073.49	1	RMBS
0.12	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	475,281.06	3,413,487.7	1	RMBS
0.11	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	427,754.98	2,728,179.45	1	RMBS
0.11	FN MA5038	31418ES43	FN	5	6/1/2053	425,797.69	447,247.74	1	RMBS
0.10	US 10yr Ultra Fut Mar25		UXYH5	0	3/20/2025	408,425.22	-105	100000	FUTURES CONTRACTS
0.08	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	327,835.93	2,052,648.2	1	RMBS
0.04	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	169,100.94	1,253,622.05	1	RMBS
0.00	US 2YR NOTE (CBT) Mar25		TUH5	0	3/31/2025	-636.22	-300	200000	FUTURES CONTRACTS
(0.03)	US ULTRA BOND CBT Mar25		WNH5	0	3/20/2025	-112,274.69	15	100000	FUTURES CONTRACTS
(0.04)	US 5YR NOTE (CBT) Mar25		FVH5	0	3/31/2025	-147,424.86	210	100000	FUTURES CONTRACTS
(0.23)	US LONG BOND(CBT) Mar25		USH5	0	3/20/2025	-938,599.55	175	100000	FUTURES CONTRACTS