

DMBS - DoubleLine Mortgage ETF
Holdings as of 12/11/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
6.58	FNCL 2.5 1/25	01F022618	FNCL	2.5		25,473,034.97	30,552,000	1	RMBS
3.14	FNCL 3 1/25	01F030611	FNCL	3		12,174,705.42	14,012,000	1	RMBS
2.67	FN MA5503	31418FDH7	FN	5.5	10/1/2044	10,319,296.35	10,224,899.11	1	RMBS
2.48	FN MA4256	31418DWS7	FN	2.5	2/1/2051	9,607,013.54	11,412,928.11	1	RMBS
2.46	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,528,691.39	9,431,836.27	1	RMBS
2.44	FR SD7512	3132DVKZ7	FR	3	2/1/2050	9,448,789.56	10,669,761.74	1	RMBS
2.42	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	9,385,749.31	11,048,988.57	1	RMBS
2.42	FN CA7028	3140QEY22	FN	2.5	9/1/2050	9,359,413.49	11,018,021.98	1	RMBS
2.14	FR SD5573	3132DTFN5	FR	3	8/1/2052	8,284,488.56	9,386,235.41	1	RMBS
2.04	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,894,050.97	7,793,983.68	1	RMBS
1.95	FN CB8501	3140QUNT9	FN	6	5/1/2054	7,552,211.90	7,312,352.09	1	RMBS
1.90	FR SD7553	3132DVMA0	FR	3	3/1/2052	7,371,949.78	8,361,823.67	1	RMBS
1.83	FN FS7738	3140XPS42	FN	6	3/1/2054	7,084,334.93	6,859,348.56	1	RMBS
1.82	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,062,893.03	6,951,373.48	1	RMBS
1.80	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,984,652.19	6,821,670.16	1	RMBS
1.79	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,914,782.13	6,826,806.48	1	RMBS
1.77	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,835,441.70	6,749,834.97	1	RMBS
1.76	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,833,107.02	6,779,501.06	1	RMBS
1.69	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,535,208.74	6,477,377.21	1	RMBS
1.58	STACR 2024-HQA1 M2	35564NCA9	STACR	6.734	3/25/2044	6,099,475.24	6,000,000	1	RMBS
1.57	STACR 2024-DNA1 M2	35564NBA0	STACR	6.684	2/25/2044	6,085,656.87	6,000,000	1	RMBS
1.55	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,019,348.84	7,092,484.32	1	RMBS
1.40	FR SD7550	3132DVL78	FR	3	2/1/2052	5,411,344.57	6,102,556.4	1	RMBS
1.35	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,239,135.73	5,946,892.86	1	RMBS
1.29	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,987,714.24	4,949,788.5	1	RMBS
1.28	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,958,404.90	5,622,890.2	1	RMBS
1.24	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,800,757.81	5,937,063.62	1	RMBS
1.23	FR SD5968	3132DTTZ3	FR	6	7/1/2054	4,762,396.26	4,644,921.07	1	RMBS

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1.22	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,720,755.31	4,659,597.17	1	RMBS
1.21	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,679,246.01	4,735,461.1	1	RMBS
1.18	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,556,487.49	4,330,103.79	1	RMBS
1.17	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,530,058.75	5,342,649.11	1	RMBS
1.14	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,398,944.94	5,220,298.01	1	RMBS
1.09	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,232,621.20	4,646,548.14	1	RMBS
1.07	MSILF Government Portfolio	61747C707	MVRXX	4.5777		4,146,787.81	4,146,787.31	1	CASH
1.07	JPMorgan US Government Money M	4812C2270	MGMXX	4.5924		4,146,787.81	4,146,787.31	1	CASH
1.04	VERUS 2024-9 A2	92540RAD6	VERUS	5.691	11/25/2069	4,026,673.72	4,000,000	1	RMBS
1.02	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,946,504.73	4,011,524.7	1	RMBS
0.98	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,798,308.65	3,750,163.62	1	RMBS
0.96	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,723,548.53	4,602,949.8	1	RMBS
0.95	FN MA4492	31418D7E6	FN	2	12/1/2051	3,686,151.05	4,607,879.16	1	RMBS
0.90	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,483,432.63	3,627,063.17	1	RMBS
0.86	FN MA3357	31418CWT7	FN	4	5/1/2048	3,346,557.62	3,537,520	1	RMBS
0.80	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,100,521.76	3,873,425.71	1	RMBS
0.78	CAS 2024-R05 2M2	20754XAC7	CAS	6.434	7/25/2044	3,023,767.69	3,000,000	1	RMBS
0.75	FR SD5617	3132DTG20	FR	6	6/1/2054	2,892,650.01	2,811,702.93	1	RMBS
0.74	VERUS 2024-8 A2	92540PAB4	VERUS	5.618	10/25/2069	2,849,228.04	2,853,876.38	1	RMBS
0.72	FR SD8288	3132DWF57	FR	5	1/1/2053	2,795,902.08	2,848,725.43	1	RMBS
0.72	FR SD4888	3132DSND0	FR	6	2/1/2054	2,778,084.17	2,708,252.31	1	RMBS
0.71	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,766,546.27	2,761,750.02	1	RMBS
0.71	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,755,012.25	2,691,757.95	1	RMBS
0.67	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,611,923.04	2,610,905.64	1	RMBS
0.67	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,583,411.29	3,133,980.61	1	RMBS
0.62	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,409,193.00	16,893,352.03	1	RMBS
0.60	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,305,332.62	2,332,207.63	1	RMBS
0.56	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,175,515.86	2,725,696.05	1	RMBS

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0.52	CAS 2024-R01 1M2	20753UAB6	CAS	6.534	1/25/2044	2,022,491.67	2,000,000	1	RMBS
0.51	FHR 4631 GF	3137BSZD8	FHR	5.4201	11/15/2046	1,981,160.47	2,013,928.1	1	RMBS
0.51	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,972,840.02	2,255,409.53	1	RMBS
0.46	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,791,323.44	1,978,664.97	1	RMBS
0.46	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,773,939.17	1,752,675.56	1	RMBS
0.45	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,758,370.76	1,709,120.62	1	RMBS
0.44	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,692,875.80	1,682,072.07	1	RMBS
0.42	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,627,686.71	1,624,745.25	1	RMBS
0.41	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,599,902.85	1,585,073.17	1	RMBS
0.41	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,594,912.13	10,238,763.14	1	RMBS
0.39	CAS 2024-R02 1M2	20754GAE0	CAS	6.534	2/25/2044	1,514,863.17	1,500,000	1	RMBS
0.39	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,495,031.94	1,477,905.78	1	RMBS
0.38	COLT 2024-5 A2	19685AAB5	COLT	5.377	8/25/2069	1,479,420.94	1,487,523.59	1	RMBS
0.36	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,401,087.18	9,622,121.3	1	RMBS
0.36	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,397,807.78	1,385,470.85	1	RMBS
0.35	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,372,993.57	8,554,632.65	1	RMBS
0.34	GNR 2019-31 GF	38381RXE4	GNR	5.1707	3/20/2049	1,311,962.77	1,331,179.44	1	RMBS
0.33	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,265,427.90	8,823,907.25	1	RMBS
0.32	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,252,178.69	7,289,083.37	1	RMBS
0.32	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,248,705.70	8,712,039.25	1	RMBS
0.32	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,233,055.99	8,627,586.02	1	RMBS
0.31	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,207,029.91	1,193,328.23	1	RMBS
0.31	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.734	6/25/2043	1,199,944.56	1,192,500.55	1	RMBS
0.31	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,193,641.31	7,271,481.86	1	RMBS
0.30	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,159,077.97	1,244,483.7	1	RMBS
0.29	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,135,580.17	7,800,231.28	1	RMBS
0.29	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,126,268.55	7,665,070.06	1	RMBS
0.29	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,117,154.39	9,055,974.2	1	RMBS
0.28	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,102,356.46	6,994,429.58	1	RMBS

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0.28	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,102,120.28	6,653,825.2	1	RMBS
0.28	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,096,823.69	7,588,591.3	1	RMBS
0.27	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.634	4/25/2042	1,037,244.81	1,000,000	1	RMBS
0.26	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	1,016,132.02	5,772,986.08	1	RMBS
0.26	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,009,201.54	6,764,980.42	1	RMBS
0.26	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	1,006,487.42	5,945,946.93	1	RMBS
0.26	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	998,832.92	5,785,365.28	1	RMBS
0.25	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	976,539.24	5,652,640.39	1	RMBS
0.25	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	974,928.58	5,048,824.94	1	RMBS
0.25	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	958,473.53	6,236,287.49	1	RMBS
0.25	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	956,115.62	5,601,878.82	1	RMBS
0.24	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	948,190.10	5,861,843.27	1	RMBS
0.24	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	942,215.95	5,007,791.58	1	RMBS
0.24	GNR 2016-116 DF	38380AKF3	GNR	5.1207	9/20/2046	927,983.30	945,484.15	1	RMBS
0.24	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	927,762.61	8,028,627.15	1	RMBS
0.24	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	915,419.39	5,891,074.11	1	RMBS
0.23	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	907,869.43	6,543,066.73	1	RMBS
0.23	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	874,668.95	860,960.96	1	RMBS
0.22	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	865,144.38	859,123.32	1	RMBS
0.22	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	842,111.19	960,548.5	1	RMBS
0.21	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	827,932.75	865,847.39	1	RMBS
0.21	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	808,995.89	815,224.88	1	RMBS
0.20	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	774,308.66	761,100.36	1	RMBS
0.19	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	746,315.72	6,563,552.79	1	RMBS
0.19	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	745,491.03	775,770.64	1	RMBS
0.19	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	744,190.11	741,212.08	1	RMBS
0.19	CAS 2023-R07 2M1	20753BAA0	CAS	6.6753	9/25/2043	739,191.65	732,221.82	1	RMBS
0.18	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	685,230.72	3,840,123.77	1	RMBS
0.15	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	576,952.64	3,861,193.31	1	RMBS

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0.14	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	528,009.52	3,512,917.16	1	RMBS
0.13	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	485,052.17	3,429,706.31	1	RMBS
0.11	FN MA5038	31418ES43	FN	5	6/1/2053	441,761.85	449,796.45	1	RMBS
0.11	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	436,097.44	2,752,444.58	1	RMBS
0.10	US LONG BOND(CBT) Mar25		USH5	0	3/20/2025	374,141.29	260	100000	FUTURES CONTRACTS
0.09	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	331,489.81	2,062,038.54	1	RMBS
0.04	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	172,599.88	1,267,076.45	1	RMBS
0.03	US 5YR NOTE (CBT) Mar25		FVH5	0	3/31/2025	126,126.96	220	100000	FUTURES CONTRACTS
0.02	US 2YR NOTE (CBT) Mar25		TUH5	0	3/31/2025	65,704.03	230	200000	FUTURES CONTRACTS
0.01	US ULTRA BOND CBT Mar25		WNH5	0	3/20/2025	35,380.29	15	100000	FUTURES CONTRACTS
(0.03)	US 10yr Ultra Fut Mar25		UXYH5	0	3/20/2025	-103,035.69	-365	100000	FUTURES CONTRACTS
(0.82)	CASH	USD		0		-3,161,722.92	-3,161,723.81	1	CASH