

DMBS - DoubleLine Mortgage ETF  
Holdings as of 12/13/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
6.60	FNCL 2.5 1/25	01F022618	FNCL	2.5		25,155,476.29	30,552,000	1	RMBS
3.16	FNCL 3 1/25	01F030611	FNCL	3		12,026,695.76	14,012,000	1	RMBS
2.69	FN MA5503	31418FDH7	FN	5.5	10/1/2044	10,256,942.33	10,224,899.11	1	RMBS
2.49	FN MA4256	31418DWS7	FN	2.5	2/1/2051	9,490,555.72	11,412,928.11	1	RMBS
2.48	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,471,120.87	9,431,836.27	1	RMBS
2.45	FR SD7512	3132DVKZ7	FR	3	2/1/2050	9,338,026.98	10,669,761.74	1	RMBS
2.43	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	9,273,040.85	11,048,988.57	1	RMBS
2.43	FN CA7028	3140QEY22	FN	2.5	9/1/2050	9,247,019.72	11,018,021.98	1	RMBS
2.15	FR SD5573	3132DTFN5	FR	3	8/1/2052	8,186,891.98	9,386,235.41	1	RMBS
2.06	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,842,877.12	7,793,983.68	1	RMBS
1.97	FN CB8501	3140QUNT9	FN	6	5/1/2054	7,520,675.49	7,312,352.09	1	RMBS
1.91	FR SD7553	3132DVMA0	FR	3	3/1/2052	7,285,036.92	8,361,823.67	1	RMBS
1.85	FN FS7738	3140XPS42	FN	6	3/1/2054	7,054,749.70	6,859,348.56	1	RMBS
1.84	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,020,469.04	6,951,373.48	1	RMBS
1.82	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,955,216.10	6,821,670.16	1	RMBS
1.80	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,873,112.51	6,826,806.48	1	RMBS
1.78	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,791,123.26	6,749,834.97	1	RMBS
1.78	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,790,151.32	6,779,501.06	1	RMBS
1.70	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,494,165.22	6,477,377.21	1	RMBS
1.60	STACR 2024-HQA1 M2	35564NCA9	STACR	6.734	3/25/2044	6,097,650.71	6,000,000	1	RMBS
1.60	STACR 2024-DNA1 M2	35564NBA0	STACR	6.684	2/25/2044	6,087,287.23	6,000,000	1	RMBS
1.56	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,946,997.23	7,092,484.32	1	RMBS
1.40	FR SD7550	3132DVL78	FR	3	2/1/2052	5,347,928.00	6,102,556.4	1	RMBS
1.36	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,177,325.11	5,946,892.86	1	RMBS
1.31	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,982,488.68	4,949,788.5	1	RMBS
1.29	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,900,011.56	5,622,890.2	1	RMBS
1.24	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,737,523.36	5,937,063.62	1	RMBS
1.24	FR SD5968	3132DTTZ3	FR	6	7/1/2054	4,735,228.83	4,644,921.07	1	RMBS

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1.23	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,692,315.12	4,659,597.17	1	RMBS
1.22	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,643,322.05	4,735,461.1	1	RMBS
1.19	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,543,605.50	4,330,103.79	1	RMBS
1.17	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,475,547.30	5,342,649.11	1	RMBS
1.14	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,345,677.94	5,220,298.01	1	RMBS
1.10	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,188,198.06	4,646,548.14	1	RMBS
1.06	VERUS 2024-9 A2	92540RAD6	VERUS	5.691	11/25/2069	4,021,353.31	4,000,000	1	RMBS
1.03	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,916,068.15	4,011,524.7	1	RMBS
0.99	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,773,685.63	3,750,163.62	1	RMBS
0.96	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,674,460.77	4,602,949.8	1	RMBS
0.95	FN MA4492	31418D7E6	FN	2	12/1/2051	3,637,062.29	4,607,879.16	1	RMBS
0.91	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,451,750.81	3,627,063.17	1	RMBS
0.87	FN MA3357	31418CWT7	FN	4	5/1/2048	3,313,259.84	3,537,520	1	RMBS
0.80	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,059,257.44	3,873,425.71	1	RMBS
0.79	CAS 2024-R05 2M2	20754XAC7	CAS	6.434	7/25/2044	3,023,738.04	3,000,000	1	RMBS
0.76	FR SD5617	3132DTG20	FR	6	6/1/2054	2,880,520.80	2,811,702.93	1	RMBS
0.75	VERUS 2024-8 A2	92540PAB4	VERUS	5.618	10/25/2069	2,845,855.18	2,853,876.38	1	RMBS
0.73	FR SD8288	3132DWF57	FR	5	1/1/2053	2,774,290.39	2,848,725.43	1	RMBS
0.73	FR SD4888	3132DSND0	FR	6	2/1/2054	2,766,396.77	2,708,252.31	1	RMBS
0.72	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,749,683.33	2,761,750.02	1	RMBS
0.72	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,743,405.78	2,691,757.95	1	RMBS
0.68	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,595,976.83	2,610,905.64	1	RMBS
0.67	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,570,352.09	3,133,980.61	1	RMBS
0.63	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,400,107.48	16,893,352.03	1	RMBS
0.61	JPMorgan US Government Money M	4812C2270	MGMXX	4.5924		2,341,696.19	2,341,695	1	CASH
0.61	MSILF Government Portfolio	61747C707	MVRXX	4.5777		2,341,696.19	2,341,695	1	CASH
0.60	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,287,630.02	2,332,207.63	1	RMBS
0.56	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,146,478.61	2,725,696.05	1	RMBS

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0.53	CAS 2024-R01 1M2	20753UAB6	CAS	6.534	1/25/2044	2,021,857.70	2,000,000	1	RMBS
0.52	FHR 4631 GF	3137BSZD8	FHR	5.2121	11/15/2046	1,962,966.16	1,998,358.62	1	RMBS
0.51	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,949,378.15	2,255,409.53	1	RMBS
0.47	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,772,402.43	1,978,664.97	1	RMBS
0.46	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,771,895.50	1,752,675.56	1	RMBS
0.46	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,753,276.30	1,709,120.62	1	RMBS
0.44	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,691,533.76	1,682,072.07	1	RMBS
0.43	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,626,406.60	1,624,745.25	1	RMBS
0.42	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,598,453.04	1,585,073.17	1	RMBS
0.42	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,594,104.11	10,238,763.14	1	RMBS
0.40	CAS 2024-R02 1M2	20754GAE0	CAS	6.534	2/25/2044	1,514,409.39	1,500,000	1	RMBS
0.39	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,494,189.36	1,477,905.78	1	RMBS
0.39	COLT 2024-5 A2	19685AAB5	COLT	5.377	8/25/2069	1,477,704.61	1,487,523.59	1	RMBS
0.37	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,396,942.67	1,385,470.85	1	RMBS
0.37	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,396,572.95	9,622,121.3	1	RMBS
0.36	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,374,157.50	8,554,632.65	1	RMBS
0.34	GNR 2019-31 GF	38381RXE4	GNR	5.1707	3/20/2049	1,310,204.28	1,331,179.44	1	RMBS
0.33	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,264,184.19	8,823,907.25	1	RMBS
0.33	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,249,765.27	7,289,083.37	1	RMBS
0.33	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,244,768.39	8,712,039.25	1	RMBS
0.32	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,230,551.49	8,627,586.02	1	RMBS
0.32	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,205,921.55	1,193,328.23	1	RMBS
0.31	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.734	6/25/2043	1,199,807.90	1,192,500.55	1	RMBS
0.31	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,198,988.43	7,271,481.86	1	RMBS
0.30	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,150,898.69	1,244,483.7	1	RMBS
0.30	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,131,776.38	7,800,231.28	1	RMBS
0.29	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,121,927.45	7,665,070.06	1	RMBS
0.29	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,115,379.29	9,055,974.2	1	RMBS
0.29	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,113,949.97	6,653,825.2	1	RMBS

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0.29	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,101,124.27	6,994,429.58	1	RMBS
0.29	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,092,872.36	7,588,591.3	1	RMBS
0.27	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.634	4/25/2042	1,038,146.80	1,000,000	1	RMBS
0.27	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	1,011,531.07	5,772,986.08	1	RMBS
0.26	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,006,427.46	6,764,980.42	1	RMBS
0.26	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	1,004,079.58	5,945,946.93	1	RMBS
0.26	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	996,833.91	5,785,365.28	1	RMBS
0.26	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	976,644.38	5,048,824.94	1	RMBS
0.26	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	975,984.99	5,652,640.39	1	RMBS
0.25	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	958,368.22	5,601,878.82	1	RMBS
0.25	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	954,320.40	6,236,287.49	1	RMBS
0.25	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	946,922.27	5,861,843.27	1	RMBS
0.25	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	942,584.78	5,007,791.58	1	RMBS
0.24	GNR 2016-116 DF	38380AKF3	GNR	5.1207	9/20/2046	926,633.64	945,484.15	1	RMBS
0.24	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	926,606.96	8,028,627.15	1	RMBS
0.24	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	916,468.36	5,891,074.11	1	RMBS
0.24	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	905,559.84	6,543,066.73	1	RMBS
0.23	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	873,794.77	860,960.96	1	RMBS
0.23	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	864,250.77	859,123.32	1	RMBS
0.22	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	834,482.92	954,010.35	1	RMBS
0.22	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	821,283.69	860,316.95	1	RMBS
0.21	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	807,322.15	815,224.88	1	RMBS
0.20	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	773,742.81	761,100.36	1	RMBS
0.20	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	745,979.82	6,563,552.79	1	RMBS
0.20	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	743,792.01	741,212.08	1	RMBS
0.19	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	742,583.77	775,770.64	1	RMBS
0.19	CAS 2023-R07 2M1	20753BAA0	CAS	6.6753	9/25/2043	739,088.62	732,221.82	1	RMBS
0.18	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	684,214.40	3,840,123.77	1	RMBS
0.15	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	575,937.22	3,861,193.31	1	RMBS

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0.14	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	525,663.49	3,512,917.16	1	RMBS
0.13	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	483,447.28	3,429,706.31	1	RMBS
0.12	FN MA5038	31418ES43	FN	5	6/1/2053	438,349.57	449,796.45	1	RMBS
0.11	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	434,896.35	2,752,444.58	1	RMBS
0.09	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	331,082.43	2,062,038.54	1	RMBS
0.09	US 10yr Ultra Fut Mar25		UXYH5	0	3/20/2025	324,698.16	-365	100000	FUTURES CONTRACTS
0.05	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	172,199.91	1,267,076.45	1	RMBS
0.01	US 5YR NOTE (CBT) Mar25		FVH5	0	3/31/2025	19,564.45	220	100000	FUTURES CONTRACTS
0.00	US ULTRA BOND CBT Mar25		WNH5	0	3/20/2025	-5,869.72	15	100000	FUTURES CONTRACTS
0.00	US 2YR NOTE (CBT) Mar25		TUH5	0	3/31/2025	-16,949.76	230	200000	FUTURES CONTRACTS
(0.03)	US LONG BOND(CBT) Mar25		USH5	0	3/20/2025	-121,484.05	260	100000	FUTURES CONTRACTS
(0.67)	CASH	USD		0		-2,546,400.61	-2,546,400.71	1	CASH