

DMBS - DoubleLine Mortgage ETF
Holdings as of 3/20/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
5.71	FNCL 2.5 4/25	01F022642	FNCL	2.5		25,435,121.16	30,552,000	1	RMBS
4.35	FNCL 3 4/25	01F030645	FNCL	3		19,363,653.08	22,293,000	1	RMBS
4.09	FNCL 5.5 4/25	01F052649	FNCL	5.5		18,211,896.25	18,219,000	1	RMBS
2.29	FR RJ1428	3142GRSS0	FR	6	5/1/2054	10,209,776.90	10,012,478.95	1	RMBS
2.28	FNR 2025-18 FH	3136BVAP3	FNR	5.7346	8/25/2054	10,147,522.54	10,009,000	1	RMBS
2.27	FR SD6267	3132DT6C9	FR	6	8/1/2054	10,123,685.47	9,927,915.15	1	RMBS
2.26	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	10,053,083.02	9,761,792.69	1	RMBS
2.24	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,977,665.04	9,850,000	1	RMBS
2.23	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,941,105.36	9,809,596.46	1	RMBS
2.09	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,308,111.08	9,198,621.29	1	RMBS
2.06	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	9,198,031.12	10,827,009.81	1	RMBS
2.05	FN CA7028	3140QEY22	FN	2.5	9/1/2050	9,145,033.62	10,790,918.43	1	RMBS
1.81	FR SD5573	3132DTFN5	FR	3	8/1/2052	8,083,724.90	9,158,970.3	1	RMBS
1.74	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,767,321.31	7,666,755.68	1	RMBS
1.68	FN CB8501	3140QUNT9	FN	6	5/1/2054	7,485,980.62	7,221,282.96	1	RMBS
1.67	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,434,511.08	7,366,220.58	1	RMBS
1.58	FN FS7738	3140XPS42	FN	6	3/1/2054	7,055,701.67	6,813,928.24	1	RMBS
1.54	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,875,237.54	6,772,366.62	1	RMBS
1.53	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,825,411.78	6,728,542.03	1	RMBS
1.52	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,784,753.78	6,724,561.02	1	RMBS
1.51	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,717,683.90	6,537,050.48	1	RMBS
1.50	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,695,054.05	6,608,373.75	1	RMBS
1.44	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,397,222.08	6,336,484.67	1	RMBS
1.35	STACR 2024-DNA1 M2	35564NBA0	STACR	6.302	2/25/2044	6,027,397.79	6,000,000	1	RMBS
1.35	FN MA5615	31418FGZ4	FN	6	2/1/2055	6,015,379.02	5,915,904.6	1	RMBS
1.33	FN FS7512	3140XPK24	FN	4	5/1/2052	5,922,168.99	6,252,864.75	1	RMBS
1.33	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,903,668.65	6,975,461.4	1	RMBS
1.19	FR SD7550	3132DVL78	FR	3	2/1/2052	5,311,639.73	5,974,224.32	1	RMBS

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1.16	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,145,782.55	5,840,901.74	1	RMBS
1.07	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,771,543.65	5,414,893.76	1	RMBS
1.06	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,722,626.65	5,844,702.93	1	RMBS
1.05	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,694,014.15	4,665,955.74	1	RMBS
1.04	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,631,790.97	5,234,204.96	1	RMBS
1.04	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,615,958.99	4,551,672.39	1	RMBS
1.03	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,594,380.45	4,643,966.85	1	RMBS
1.00	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,459,251.74	4,217,776.08	1	RMBS
0.99	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,428,968.73	5,250,902.04	1	RMBS
0.97	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,327,887.25	5,145,788.35	1	RMBS
0.93	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,150,786.42	4,551,097.73	1	RMBS
0.88	FNR 2024-82 FH	3136BTFZ1	FNR	5.502	11/25/2054	3,933,495.32	3,924,531.46	1	RMBS
0.88	VERUS 2024-9 A2	92540RAD6	VERUS	5.691	11/25/2069	3,909,916.63	3,917,185	1	RMBS
0.87	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,892,587.86	3,954,485.59	1	RMBS
0.84	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,743,983.71	3,693,208.51	1	RMBS
0.82	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,661,527.31	4,541,122.1	1	RMBS
0.81	FN MA4492	31418D7E6	FN	2	12/1/2051	3,625,355.19	4,541,688.91	1	RMBS
0.77	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,419,076.10	3,559,467.99	1	RMBS
0.73	FN MA3357	31418CWT7	FN	4	5/1/2048	3,265,830.15	3,452,976.1	1	RMBS
0.68	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,050,926.78	3,822,076.21	1	RMBS
0.67	CAS 2024-R05 2M2	20754XAC7	CAS	6.052	7/25/2044	3,005,132.52	3,000,000	1	RMBS
0.64	FR SD5617	3132DTG20	FR	6	6/1/2054	2,828,797.89	2,741,830.7	1	RMBS
0.62	VERUS 2024-8 A2	92540PAB4	VERUS	5.618	10/25/2069	2,756,186.36	2,764,733.31	1	RMBS
0.62	FR SD8288	3132DWF57	FR	5	1/1/2053	2,749,433.05	2,798,838.09	1	RMBS
0.61	FR SD4888	3132DSND0	FR	6	2/1/2054	2,736,835.17	2,657,267.32	1	RMBS
0.61	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,702,756.76	2,631,662.85	1	RMBS
0.61	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,699,602.83	2,686,594.59	1	RMBS
0.59	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,606,107.70	3,133,979.45	1	RMBS
0.58	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,563,725.74	2,556,138.33	1	RMBS

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0.55	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,464,417.23	16,425,192.4	1	RMBS
0.51	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,273,301.92	2,295,541.92	1	RMBS
0.48	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,144,850.81	2,690,608.02	1	RMBS
0.45	STACR 2024-HQA1 M2	35564NCA9	STACR	6.352	3/25/2044	2,015,882.94	2,000,000	1	RMBS
0.45	CAS 2024-R01 1M2	20753UAB6	CAS	6.152	1/25/2044	2,013,593.23	2,000,000	1	RMBS
0.43	FHR 4631 GF	3137BSZD8	FHR	4.9632	11/15/2046	1,933,413.18	1,960,793.18	1	RMBS
0.43	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,931,479.84	2,202,505.04	1	RMBS
0.40	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,761,965.35	1,943,716.21	1	RMBS
0.38	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,686,413.73	1,630,018.26	1	RMBS
0.36	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,598,803.25	1,592,757.37	1	RMBS
0.35	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,572,917.02	1,555,208.17	1	RMBS
0.34	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,508,350.68	1,508,445.71	1	RMBS
0.34	CAS 2024-R02 1M2	20754GAE0	CAS	6.152	2/25/2044	1,507,580.02	1,500,000	1	RMBS
0.34	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,497,450.04	9,826,237.11	1	RMBS
0.32	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,442,113.83	1,431,420.42	1	RMBS
0.32	MSILF Government Portfolio	61747C707	MVRXX	4.2896		1,434,785.85	1,434,784.38	1	CASH
0.32	JPMorgan US Government Money M	4812C2270	MGMXX	4.2988		1,434,785.85	1,434,784.38	1	CASH
0.32	COLT 2024-5 A2	19685AAB5	COLT	5.377	8/25/2069	1,426,941.14	1,437,398.08	1	RMBS
0.32	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,417,875.83	1,401,876.29	1	RMBS
0.30	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,355,060.18	9,405,629.66	1	RMBS
0.29	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,277,624.23	1,267,815.07	1	RMBS
0.29	CASH	USD		0		1,276,911.48	1,276,909.68	1	CASH
0.28	GNR 2019-31 GF	38381RXE4	GNR	4.8839	3/20/2049	1,266,122.21	1,281,409.4	1	RMBS
0.28	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,262,072.89	8,253,377.53	1	RMBS
0.27	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,210,763.72	8,552,092.96	1	RMBS
0.27	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,186,008.98	7,082,899.77	1	RMBS
0.26	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,169,201.42	8,868,924.8	1	RMBS
0.26	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,169,116.78	8,441,593.97	1	RMBS

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0.26	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,160,510.31	8,479,217.82	1	RMBS
0.26	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,136,682.15	1,215,577.35	1	RMBS
0.25	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,131,844.35	6,942,221.81	1	RMBS
0.25	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,129,964.47	1,117,881.76	1	RMBS
0.25	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,123,407.16	7,445,455.77	1	RMBS
0.25	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,109,138.77	7,602,837.24	1	RMBS
0.25	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,093,177.60	6,482,541.35	1	RMBS
0.24	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,085,671.44	7,330,756.82	1	RMBS
0.24	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,064,378.00	6,876,229.05	1	RMBS
0.24	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,055,602.25	6,689,284.27	1	RMBS
0.23	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.352	6/25/2043	1,038,505.13	1,033,963.19	1	RMBS
0.23	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.252	4/25/2042	1,036,986.08	1,000,000	1	RMBS
0.22	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	998,386.15	5,776,725.88	1	RMBS
0.22	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	979,676.43	5,600,617.46	1	RMBS
0.22	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	976,313.14	5,689,914	1	RMBS
0.22	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	972,727.11	4,944,183.8	1	RMBS
0.21	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	947,567.00	5,543,943.33	1	RMBS
0.21	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	923,814.56	5,473,293.67	1	RMBS
0.21	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	919,404.42	6,416,383.37	1	RMBS
0.20	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	912,713.47	6,117,738.47	1	RMBS
0.20	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	910,722.22	5,694,435.85	1	RMBS
0.20	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	905,033.57	4,841,196.38	1	RMBS
0.20	GNR 2016-116 DF	38380AKF3	GNR	4.8339	9/20/2046	897,977.34	913,220.54	1	RMBS
0.20	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	889,108.04	7,778,571.22	1	RMBS
0.19	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	868,375.89	5,704,256.45	1	RMBS
0.19	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	837,095.02	824,810.89	1	RMBS
0.18	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	801,475.29	796,546.81	1	RMBS
0.17	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	739,416.94	6,357,554.77	1	RMBS
0.17	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	736,614.93	722,453.91	1	RMBS

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0.16	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	729,335.96	751,252.12	1	RMBS
0.16	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	713,757.90	712,030.6	1	RMBS
0.15	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	655,098.48	3,721,828.08	1	RMBS
0.15	CAS 2023-R07 2M1	20753BAA0	CAS	6.303	9/25/2043	651,775.27	647,857.54	1	RMBS
0.13	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	565,389.84	3,818,020.56	1	RMBS
0.12	US LONG BOND(CBT) Jun25		USM5	0	6/18/2025	555,616.24	328	100000	FUTURES CONTRACTS
0.12	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	528,794.52	3,430,052.08	1	RMBS
0.12	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	520,165.78	3,444,172.96	1	RMBS
0.10	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	464,299.45	3,337,193.07	1	RMBS
0.10	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	436,711.53	2,656,705.92	1	RMBS
0.10	FN MA5038	31418ES43	FN	5	6/1/2053	435,753.77	442,843.52	1	RMBS
0.07	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	320,216.81	2,012,303.76	1	RMBS
0.04	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	166,641.22	1,233,227.62	1	RMBS
0.01	US ULTRA BOND CBT Jun25		WNM5	0	6/18/2025	53,946.35	30	100000	FUTURES CONTRACTS
0.00	US 5YR NOTE (CBT) Jun25		FVM5	0	6/30/2025	-6,405.85	-15	100000	FUTURES CONTRACTS
0.00	US 10yr Ultra Fut Jun25		UXYM5	0	6/18/2025	-10,374.98	-15	100000	FUTURES CONTRACTS
(0.01)	US 2YR NOTE (CBT) Jun25		TUM5	0	6/30/2025	-45,148.33	-280	200000	FUTURES CONTRACTS