

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/2/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
6.95	FNCL 3 5/25	01F030652	FNCL	3		32,616,463.83	38,000,000	1	RMBS
5.35	FNCL 2.5 6/25	01F022667	FNCL	2.5		25,108,580.44	30,552,000	1	RMBS
3.85	FNCL 5.5 5/25	01F052656	FNCL	5.5		18,084,635.37	18,219,000	1	RMBS
2.12	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,961,954.94	9,746,192.04	1	RMBS
2.11	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,896,767.33	9,933,150.52	1	RMBS
2.10	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,876,122.47	9,815,473.88	1	RMBS
2.08	FNR 2025-18 FH	3136BVAP3	FNR	5.7537	8/25/2054	9,765,119.99	9,777,186.56	1	RMBS
2.06	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,669,763.10	9,577,700.13	1	RMBS
2.00	FN BU1061	3140M2FB3	FN	2.5	10/1/2051	9,383,922.45	11,246,794.33	1	RMBS
1.96	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,196,180.07	9,159,370.62	1	RMBS
1.92	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	9,017,314.32	10,760,208.44	1	RMBS
1.91	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,953,211.05	10,709,878.64	1	RMBS
1.80	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,438,986.10	9,743,348.7	1	RMBS
1.68	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,887,189.19	9,083,442.76	1	RMBS
1.65	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,749,232.93	7,758,195	1	RMBS
1.64	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,698,212.25	7,650,939.04	1	RMBS
1.57	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,364,585.19	7,353,002.27	1	RMBS
1.48	FN FS7738	3140XPS42	FN	6	3/1/2054	6,966,822.00	6,767,849.33	1	RMBS
1.44	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,750,731.67	6,699,009.27	1	RMBS
1.44	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,744,460.29	6,711,366.05	1	RMBS
1.43	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,717,623.85	6,704,970.79	1	RMBS
1.40	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,589,084.04	6,548,622.16	1	RMBS
1.40	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,577,728.90	6,455,983.52	1	RMBS
1.35	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,317,729.53	6,301,309.59	1	RMBS
1.29	STACR 2024-DNA1 M2	35564NBA0	STACR	6.3037	2/25/2044	6,037,728.39	6,000,000	1	RMBS
1.26	FN MA5615	31418FGZ4	FN	6	2/1/2055	5,903,809.09	5,838,897.66	1	RMBS
1.24	FN FS7512	3140XPK24	FN	4	5/1/2052	5,805,250.79	6,205,520.1	1	RMBS
1.23	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,777,710.24	6,919,158.12	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/2/2025

1.10	FR SD7550	3132DVL78	FR	3	2/1/2052	5,180,736.87	5,931,455.52	1	RMBS
1.07	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,044,817.86	5,791,985.14	1	RMBS
1.00	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,696,737.52	5,403,045.17	1	RMBS
0.98	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,618,753.67	5,806,509.12	1	RMBS
0.97	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,548,092.68	5,192,014.8	1	RMBS
0.97	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,537,216.34	4,509,943.29	1	RMBS
0.96	MSILF Government Portfolio	61747C707	MVRXX	4.2679		4,500,569.14	4,500,570.41	1	CASH
0.96	JPMorgan US Government Money M	4812C2270	MGMXX	4.3074		4,500,569.14	4,500,570.41	1	CASH
0.95	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,471,348.08	4,564,515.9	1	RMBS
0.93	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,381,492.73	4,363,817.07	1	RMBS
0.93	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,350,262.58	5,222,291.1	1	RMBS
0.92	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,321,064.99	4,103,101.47	1	RMBS
0.91	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,253,028.03	5,122,039.32	1	RMBS
0.86	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,059,187.95	4,509,994.95	1	RMBS
0.82	VERUS 2024-9 A2	92540RAD6	VERUS	5.691	11/25/2069	3,847,331.74	3,853,700.05	1	RMBS
0.82	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,839,037.18	3,935,369.43	1	RMBS
0.79	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,710,497.37	3,685,367.8	1	RMBS
0.79	FNR 2024-82 FH	3136BTFZ1	FNR	5.5037	11/25/2054	3,685,435.32	3,718,805.87	1	RMBS
0.76	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,582,126.55	4,513,090.75	1	RMBS
0.76	FN MA4492	31418D7E6	FN	2	12/1/2051	3,549,774.49	4,519,807.65	1	RMBS
0.71	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,355,070.69	3,531,213.35	1	RMBS
0.68	FN MA3357	31418CWT7	FN	4	5/1/2048	3,199,530.15	3,428,141.15	1	RMBS
0.64	CAS 2024-R05 2M2	20754XAC7	CAS	6.0537	7/25/2044	3,003,211.56	3,000,000	1	RMBS
0.64	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,989,429.55	3,803,440.36	1	RMBS
0.64	CASH	USD		0		2,981,163.16	2,981,161.29	1	CASH
0.59	FR SD5617	3132DTG20	FR	6	6/1/2054	2,757,214.82	2,693,644.09	1	RMBS
0.58	FR SD8288	3132DWF57	FR	5	1/1/2053	2,711,273.21	2,780,050.29	1	RMBS
0.57	VERUS 2024-8 A2	92540PAB4	VERUS	5.618	10/25/2069	2,673,734.13	2,681,716.35	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/2/2025

0.57	FR SD4888	3132DSND0	FR	6	2/1/2054	2,669,387.35	2,614,557.09	1	RMBS
0.57	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,665,317.52	2,616,061.68	1	RMBS
0.56	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,617,887.87	3,133,979.09	1	RMBS
0.56	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,606,443.54	2,615,395.32	1	RMBS
0.54	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,522,662.41	2,536,144.59	1	RMBS
0.53	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,476,880.40	16,327,280.32	1	RMBS
0.47	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,224,325.94	2,269,037.11	1	RMBS
0.45	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,099,940.45	2,676,762.15	1	RMBS
0.43	STACR 2024-HQA1 M2	35564NCA9	STACR	6.3537	3/25/2044	2,014,938.85	2,000,000	1	RMBS
0.43	CAS 2024-R01 1M2	20753UAB6	CAS	6.1537	1/25/2044	2,007,052.68	2,000,000	1	RMBS
0.41	FHR 4631 GF	3137BSZD8	FHR	4.9592	11/15/2046	1,911,465.78	1,951,548.62	1	RMBS
0.40	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,893,388.62	2,185,893.9	1	RMBS
0.37	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,735,130.17	1,939,869.88	1	RMBS
0.35	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,657,765.95	1,609,602.66	1	RMBS
0.33	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,533,802.93	1,520,170.58	1	RMBS
0.32	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,521,063.02	1,516,040.23	1	RMBS
0.32	CAS 2024-R02 1M2	20754GAE0	CAS	6.1537	2/25/2044	1,502,877.90	1,500,000	1	RMBS
0.32	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,484,091.92	9,748,937.67	1	RMBS
0.31	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,431,860.16	12,365,908.88	1	RMBS
0.29	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,383,810.87	1,384,376.84	1	RMBS
0.29	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,373,347.62	8,053,833.38	1	RMBS
0.29	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,371,399.55	1,363,894.31	1	RMBS
0.29	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,361,983.09	1,349,217.04	1	RMBS
0.29	COLT 2024-5 A2	19685AAB5	COLT	5.377	8/25/2069	1,356,533.19	1,366,081.52	1	RMBS
0.29	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,348,064.95	9,350,401.18	1	RMBS
0.27	GNR 2019-31 GF	38381RXE4	GNR	4.8831	3/20/2049	1,250,722.44	1,274,971.15	1	RMBS
0.26	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,241,780.09	8,371,754.83	1	RMBS
0.26	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,236,578.97	8,175,444.74	1	RMBS
0.26	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,217,361.14	7,022,671.83	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/2/2025

0.26	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,201,837.60	8,449,841.76	1	RMBS
0.26	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,198,312.29	1,191,308.4	1	RMBS
0.25	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,181,779.51	8,425,704.95	1	RMBS
0.25	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,166,241.88	8,803,408.77	1	RMBS
0.24	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,128,745.04	1,212,467.1	1	RMBS
0.24	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,126,327.56	6,852,347.76	1	RMBS
0.24	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,121,187.47	7,547,937.98	1	RMBS
0.23	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,099,988.70	7,387,877.77	1	RMBS
0.23	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,097,543.05	6,836,315.48	1	RMBS
0.23	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,095,055.15	1,087,103.13	1	RMBS
0.23	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,090,337.54	7,286,322.29	1	RMBS
0.23	GNR 2022-207 IO	38383HXY0	GNR	3	8/20/2051	1,089,210.94	6,425,349.04	1	RMBS
0.22	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,054,910.82	6,625,944.91	1	RMBS
0.22	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.2537	4/25/2042	1,030,933.12	1,000,000	1	RMBS
0.21	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	990,202.01	5,730,179	1	RMBS
0.21	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	976,114.87	4,904,764.18	1	RMBS
0.21	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	972,744.48	5,653,162.57	1	RMBS
0.21	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	967,693.58	5,569,002.55	1	RMBS
0.20	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	940,645.90	5,486,382.48	1	RMBS
0.20	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.3537	6/25/2043	940,063.83	934,933.09	1	RMBS
0.20	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	921,399.90	5,435,637.36	1	RMBS
0.19	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	914,180.31	7,737,770.73	1	RMBS
0.19	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	910,396.83	6,068,068.91	1	RMBS
0.19	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	909,795.97	5,661,869.04	1	RMBS
0.19	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	908,650.60	6,329,420.06	1	RMBS
0.19	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	900,947.51	4,782,397.17	1	RMBS
0.19	GNR 2016-116 DF	38380AKF3	GNR	4.8331	9/20/2046	884,358.40	907,735.94	1	RMBS
0.18	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	861,131.76	5,661,607.25	1	RMBS
0.18	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	821,818.28	811,687.99	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/2/2025

0.16	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	772,126.05	768,857.51	1	RMBS
0.15	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	724,208.20	6,293,999.91	1	RMBS
0.15	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	709,473.28	739,334.3	1	RMBS
0.15	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	694,696.11	684,061.84	1	RMBS
0.14	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	675,896.05	675,394.43	1	RMBS
0.14	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	652,134.28	3,688,609.97	1	RMBS
0.13	CAS 2023-R07 2M1	20753BAA0	CAS	6.3027	9/25/2043	607,910.73	604,159.12	1	RMBS
0.12	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	566,231.40	3,809,210.46	1	RMBS
0.11	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	528,528.02	3,412,814.19	1	RMBS
0.11	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	522,580.54	3,429,962.61	1	RMBS
0.10	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	458,383.39	3,317,799.6	1	RMBS
0.09	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	432,021.07	2,638,109.88	1	RMBS
0.09	FN MA5038	31418ES43	FN	5	6/1/2053	428,519.23	439,623.76	1	RMBS
0.07	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	319,324.00	1,995,709.11	1	RMBS
0.04	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	165,468.66	1,221,970.32	1	RMBS
0.01	US 10yr Ultra Fut Jun25		UXYM5	0	6/18/2025	31,023.61	60	100000	FUTURES CONTRACTS
0.00	US 2YR NOTE (CBT) Jun25		TUM5	0	6/30/2025	15,931.93	-205	200000	FUTURES CONTRACTS
0.00	US 5YR NOTE (CBT) Jun25		FVM5	0	6/30/2025	-1,924.60	-5	100000	FUTURES CONTRACTS
(0.01)	US ULTRA BOND CBT Jun25		WNM5	0	6/18/2025	-44,861.96	15	100000	FUTURES CONTRACTS
(0.06)	US LONG BOND(CBT) Jun25		USM5	0	6/18/2025	-269,110.72	133	100000	FUTURES CONTRACTS