

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/22/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
6.66	FNCL 3 6/25	01F030660	FNCL	3		31,993,111.86	38,000,000	1	RMBS
5.13	FNCL 2.5 6/25	01F022667	FNCL	2.5		24,631,387.68	30,552,000	1	RMBS
3.73	FNCL 5.5 6/25	01F052664	FNCL	5.5		17,898,948.35	18,219,000	1	RMBS
2.06	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,877,518.34	9,726,676.97	1	RMBS
2.03	FNR 2025-18 FH	3136BVAP3	FNR	5.7537	8/25/2054	9,758,707.40	9,777,186.56	1	RMBS
2.03	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,730,160.10	9,865,376.59	1	RMBS
2.00	MSILF Government Portfolio	61747C707	MVRXX	4.2582		9,606,866.72	9,606,866.66	1	CASH
2.00	JPMorgan US Government Money M	4812C2270	MGMXX	4.2824		9,606,866.72	9,606,866.66	1	CASH
2.00	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,600,697.97	9,641,944.36	1	RMBS
1.96	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,398,421.49	9,394,663.38	1	RMBS
1.90	FN BU1061	3140M2FB3	FN	2.5	10/1/2051	9,134,659.27	11,137,965.74	1	RMBS
1.87	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,003,506.01	9,054,928.22	1	RMBS
1.83	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,799,154.06	10,682,175.73	1	RMBS
1.82	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,739,441.11	10,639,276.37	1	RMBS
1.71	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,232,416.72	9,682,303.39	1	RMBS
1.60	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,690,830.02	9,001,269.99	1	RMBS
1.59	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,660,985.55	7,746,122.93	1	RMBS
1.58	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,583,088.24	7,611,007.12	1	RMBS
1.51	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,233,549.60	7,298,013.57	1	RMBS
1.43	FN FS7738	3140XPS42	FN	6	3/1/2054	6,869,088.74	6,730,980.83	1	RMBS
1.38	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,639,614.98	6,693,559.62	1	RMBS
1.38	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,633,950.68	6,663,228.96	1	RMBS
1.38	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,607,185.79	6,625,811.37	1	RMBS
1.35	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,507,366.34	6,535,326.23	1	RMBS
1.35	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,479,126.52	6,404,699.12	1	RMBS
1.29	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,189,531.44	6,236,807.7	1	RMBS

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1.27	STACR 2024-DNA1 M2	35564NBA0	STACR	6.3037	2/25/2044	6,093,022.17	6,000,000	1	RMBS
1.20	FN MA5615	31418FGZ4	FN	6	2/1/2055	5,787,861.08	5,757,152.82	1	RMBS
1.18	FN FS7512	3140XPB24	FN	4	5/1/2052	5,663,923.92	6,155,904.09	1	RMBS
1.17	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,622,573.10	6,852,620.64	1	RMBS
1.09	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,237,213.42	5,200,000	1	RMBS
1.05	FR SD7550	3132DVL78	FR	3	2/1/2052	5,042,297.17	5,878,194.48	1	RMBS
1.02	FN FS0984	3140XGCW7	FN	3	4/1/2052	4,909,351.90	5,741,278.3	1	RMBS
0.96	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,603,441.34	5,391,056.54	1	RMBS
0.94	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,503,602.67	5,765,200.43	1	RMBS
0.92	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,442,510.88	4,458,452.39	1	RMBS
0.92	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,430,927.65	5,149,674.02	1	RMBS
0.92	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,396,600.75	4,540,434.15	1	RMBS
0.89	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,287,124.61	4,098,942.72	1	RMBS
0.88	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,251,255.52	4,238,863.45	1	RMBS
0.88	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,233,666.89	5,173,466.47	1	RMBS
0.86	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,153,718.12	5,088,547.29	1	RMBS
0.86	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,108,187.54	4,111,000	1	RMBS
0.82	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	3,953,742.92	4,470,859.99	1	RMBS
0.78	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,768,190.30	3,915,356.78	1	RMBS
0.77	FNR 2024-82 FH	3136BTFZ1	FNR	5.5037	11/25/2054	3,692,690.34	3,718,805.87	1	RMBS
0.76	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,661,106.71	3,674,586.86	1	RMBS
0.75	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,614,240.52	3,588,000	1	RMBS
0.74	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,559,144.53	3,533,000	1	RMBS
0.73	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,499,907.20	4,490,196.1	1	RMBS
0.72	FN MA4492	31418D7E6	FN	2	12/1/2051	3,466,757.36	4,493,199.42	1	RMBS
0.68	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,277,846.52	3,504,398.44	1	RMBS
0.65	FN MA3357	31418CWT7	FN	4	5/1/2048	3,116,416.41	3,394,351.1	1	RMBS
0.63	CAS 2024-R05 2M2	20754XAC7	CAS	6.0537	7/25/2044	3,008,549.71	3,000,000	1	RMBS
0.61	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,917,200.29	3,782,880.62	1	RMBS

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0.56	FR SD5617	3132DTG20	FR	6	6/1/2054	2,680,414.35	2,631,786.74	1	RMBS
0.55	FR SD8288	3132DWF57	FR	5	1/1/2053	2,649,964.54	2,754,122.99	1	RMBS
0.55	FR SD4888	3132DSND0	FR	6	2/1/2054	2,645,890.47	2,608,544.96	1	RMBS
0.55	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,639,015.48	2,606,777.01	1	RMBS
0.54	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,572,999.26	2,609,967.57	1	RMBS
0.52	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,474,361.67	2,512,520.82	1	RMBS
0.51	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,468,485.98	3,133,978.69	1	RMBS
0.50	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,409,959.70	16,208,916.08	1	RMBS
0.45	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,160,768.99	2,230,424.41	1	RMBS
0.43	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,046,632.65	2,656,907.1	1	RMBS
0.42	CAS 2024-R01 1M2	20753UAB6	CAS	6.1537	1/25/2044	2,022,567.79	2,000,000	1	RMBS
0.42	STACR 2024-HQA1 M2	35564NCA9	STACR	6.3537	3/25/2044	2,020,290.54	2,000,000	1	RMBS
0.39	FHR 4631 GF	3137BSZD8	FHR	4.9468	11/15/2046	1,882,459.28	1,920,721.96	1	RMBS
0.39	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,873,859.53	1,861,000	1	RMBS
0.38	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,846,450.86	2,171,514.53	1	RMBS
0.35	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,701,489.98	1,936,187.28	1	RMBS
0.34	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,629,982.41	1,588,761.92	1	RMBS
0.32	CAS 2024-R02 1M2	20754GAE0	CAS	6.1537	2/25/2044	1,516,172.77	1,500,000	1	RMBS
0.31	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,495,812.04	10,080,668.27	1	RMBS
0.31	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,488,120.32	1,476,182.21	1	RMBS
0.31	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,476,316.09	9,628,909.27	1	RMBS
0.29	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,405,649.28	12,257,876.5	1	RMBS
0.29	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,386,600.13	9,489,787.86	1	RMBS
0.28	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,349,059.14	7,986,849.56	1	RMBS
0.28	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,326,675.79	9,311,442.4	1	RMBS
0.27	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,311,546.97	1,301,243.74	1	RMBS
0.27	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,295,860.86	1,289,894.46	1	RMBS
0.26	GNR 2019-31 GF	38381RXE4	GNR	4.8889	3/20/2049	1,244,233.58	1,266,919.35	1	RMBS
0.26	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,228,244.79	8,104,400.94	1	RMBS

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0.25	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,184,583.09	6,912,819.21	1	RMBS
0.24	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,173,187.23	8,337,749.81	1	RMBS
0.24	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,162,829.11	8,300,186.96	1	RMBS
0.24	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,160,052.21	8,367,135.16	1	RMBS
0.24	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,142,208.95	8,697,767.91	1	RMBS
0.23	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,115,227.86	1,209,409.95	1	RMBS
0.23	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,114,122.87	1,108,619.57	1	RMBS
0.23	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,108,597.89	6,791,264.27	1	RMBS
0.23	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,093,877.44	1,089,000	1	RMBS
0.23	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,089,731.31	7,478,933.27	1	RMBS
0.23	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,082,913.97	6,796,163	1	RMBS
0.22	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,080,910.57	7,342,456.01	1	RMBS
0.22	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,068,851.72	7,231,796.76	1	RMBS
0.22	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,064,335.65	6,376,810.89	1	RMBS
0.22	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,049,091.53	1,040,554.74	1	RMBS
0.22	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,041,851.41	6,608,496.43	1	RMBS
0.21	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.2537	4/25/2042	1,031,382.79	1,000,000	1	RMBS
0.20	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	971,520.90	5,677,828.71	1	RMBS
0.20	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	963,862.81	4,865,078.12	1	RMBS
0.20	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	953,197.21	5,597,364.08	1	RMBS
0.20	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	949,372.97	5,511,887.89	1	RMBS
0.20	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.3537	6/25/2043	941,220.03	934,933.09	1	RMBS
0.19	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	926,158.47	5,444,212.94	1	RMBS
0.19	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	908,199.91	5,386,255.02	1	RMBS
0.19	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	903,876.01	7,685,826.48	1	RMBS
0.19	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	899,854.79	6,048,089.82	1	RMBS
0.19	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	896,789.64	6,314,007.62	1	RMBS
0.19	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	892,552.22	5,610,928.95	1	RMBS
0.19	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	890,092.41	4,761,169.27	1	RMBS

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0.18	GNR 2016-116 DF	38380AKF3	GNR	4.8389	9/20/2046	881,929.86	903,083.27	1	RMBS
0.18	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	848,592.65	5,616,455.45	1	RMBS
0.17	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	805,646.79	794,885.03	1	RMBS
0.15	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	744,372.44	741,875.72	1	RMBS
0.15	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	705,169.15	6,213,879.46	1	RMBS
0.15	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	700,974.98	732,964.64	1	RMBS
0.14	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	680,623.86	669,907.95	1	RMBS
0.14	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	665,903.41	665,729.69	1	RMBS
0.13	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	639,349.90	3,655,175.82	1	RMBS
0.13	CAS 2023-R07 2M1	20753BAA0	CAS	6.3027	9/25/2043	608,414.86	604,159.12	1	RMBS
0.12	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	553,366.91	3,764,106.23	1	RMBS
0.11	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	521,922.60	3,386,422.11	1	RMBS
0.11	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	505,078.64	3,402,222.16	1	RMBS
0.09	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	451,515.23	3,300,089.53	1	RMBS
0.09	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	424,481.29	2,608,429.77	1	RMBS
0.09	FN MA5038	31418ES43	FN	5	6/1/2053	419,614.51	436,352	1	RMBS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	311,646.93	1,966,950.38	1	RMBS
0.04	CASH	USD		0		198,740.49	198,739.13	1	CASH
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	162,304.50	1,211,598.77	1	RMBS
0.01	US LONG BOND(CBT) Sep25		USU5	0	9/19/2025	59,453.52	163	100000	FUTURES CONTRACTS
0.01	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	49,229.91	49,141.92	1	RMBS
0.00	US ULTRA BOND CBT Sep25		WNU5	0	9/19/2025	4,395.96	15	100000	FUTURES CONTRACTS
0.00	US 5YR NOTE (CBT) Sep25		FVU5	0	9/30/2025	-946.45	-5	100000	FUTURES CONTRACTS
0.00	US 10yr Ultra Fut Sep25		UXYU5	0	9/19/2025	-7,081.57	-25	100000	FUTURES CONTRACTS
0.00	US 2YR NOTE (CBT) Sep25		TUU5	0	9/30/2025	-21,835.66	-230	200000	FUTURES CONTRACTS