

DMBS - DoubleLine Mortgage ETF
Holdings as of 6/12/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
6.68	FNCL 3 7/25	01F030678	FNCL	3		32,574,362.40	38,000,000	1	RMBS
5.14	FNCL 2.5 7/25	01F022675	FNCL	2.5		25,091,501.74	30,552,000	1	RMBS
3.71	FNCL 5.5 7/25	01F052672	FNCL	5.5		18,092,868.78	18,219,000	1	RMBS
2.04	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,939,016.76	9,703,987.34	1	RMBS
2.01	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,803,867.46	9,832,600.52	1	RMBS
1.98	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,659,612.61	9,601,991.18	1	RMBS
1.96	FNR 2025-18 FH	3136BVAP3	FNR	5.722	8/25/2054	9,564,840.81	9,565,490.5	1	RMBS
1.92	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,362,143.67	9,255,373.89	1	RMBS
1.88	FN BU1061	3140M2FB3	FN	2.5	10/1/2051	9,181,847.06	11,000,740.89	1	RMBS
1.85	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,013,318.88	8,963,757.31	1	RMBS
1.82	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,882,534.58	10,597,798.37	1	RMBS
1.81	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,829,471.74	10,558,953.13	1	RMBS
1.70	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,290,703.43	9,575,935.79	1	RMBS
1.60	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,780,636.85	8,924,066.25	1	RMBS
1.58	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,689,435.09	7,688,365.71	1	RMBS
1.57	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,646,311.78	7,596,395.36	1	RMBS
1.49	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,281,256.00	7,264,294.26	1	RMBS
1.44	MSILF Government Portfolio	61747C707	MVRXX	4.2268		7,040,771.10	7,040,770.81	1	CASH
1.44	JPMorgan US Government Money M	4812C2270	MGMXX	4.2535		7,040,771.10	7,040,770.81	1	CASH
1.41	FN FS7738	3140XPS42	FN	6	3/1/2054	6,894,780.00	6,695,245.88	1	RMBS
1.37	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,700,954.31	6,683,528.85	1	RMBS
1.37	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,686,732.69	6,646,853.99	1	RMBS
1.35	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,594,945.68	6,554,778.64	1	RMBS
1.34	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,524,144.82	6,485,234.04	1	RMBS
1.32	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,449,305.73	6,318,852.24	1	RMBS
1.28	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,235,913.12	6,216,735.81	1	RMBS

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1.25	STACR 2024-DNA1 M2	35564NBA0	STACR	6.272	2/25/2044	6,077,212.30	6,000,000	1	RMBS
1.18	FN MA5615	31418FGZ4	FN	6	2/1/2055	5,757,679.37	5,683,331.1	1	RMBS
1.18	FN FS7512	3140XPK24	FN	4	5/1/2052	5,736,654.19	6,103,686.54	1	RMBS
1.16	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,680,752.88	6,800,994.6	1	RMBS
1.07	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,228,938.38	5,200,000	1	RMBS
1.04	FR SD7550	3132DVL78	FR	3	2/1/2052	5,091,574.87	5,830,105.68	1	RMBS
1.02	FN FS0984	3140XGCW7	FN	3	4/1/2052	4,957,971.60	5,683,861.06	1	RMBS
0.95	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,628,786.89	5,320,542.93	1	RMBS
0.93	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,554,601.33	5,721,257.37	1	RMBS
0.91	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,461,912.05	5,104,094.71	1	RMBS
0.91	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,446,529.68	4,415,882.29	1	RMBS
0.90	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,374,446.15	4,460,797.2	1	RMBS
0.89	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,319,739.73	4,094,517.13	1	RMBS
0.88	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,282,493.32	5,139,932.59	1	RMBS
0.87	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,258,385.81	4,238,863.45	1	RMBS
0.86	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,211,492.50	5,066,918.08	1	RMBS
0.85	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,125,538.50	4,111,000	1	RMBS
0.84	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,110,200.02	4,121,430.62	1	RMBS
0.84	FR SL1488	31427NUN7	FR	2.5	4/1/2052	4,095,466.30	4,918,820.46	1	RMBS
0.84	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,085,970.59	4,924,144.78	1	RMBS
0.82	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	3,981,069.06	4,422,434.64	1	RMBS
0.78	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,795,856.32	3,887,558.97	1	RMBS
0.76	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,688,316.28	3,664,240.81	1	RMBS
0.74	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,601,240.54	3,588,000	1	RMBS
0.73	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,569,515.01	3,533,000	1	RMBS
0.73	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,550,879.61	4,469,673	1	RMBS
0.72	FNR 2024-82 FH	3136BTFZ1	FNR	5.472	11/25/2054	3,522,729.00	3,547,710.33	1	RMBS
0.72	FN MA4492	31418D7E6	FN	2	12/1/2051	3,513,964.85	4,467,944.9	1	RMBS
0.68	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,306,327.21	3,476,345.85	1	RMBS

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0.65	FN MA3357	31418CWT7	FN	4	5/1/2048	3,164,764.52	3,368,283.45	1	RMBS
0.62	CAS 2024-R05 2M2	20754XAC7	CAS	6.022	7/25/2044	3,012,038.15	3,000,000	1	RMBS
0.61	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,954,985.84	3,760,886.6	1	RMBS
0.55	FR SD8288	3132DWF57	FR	5	1/1/2053	2,663,208.48	2,728,265.83	1	RMBS
0.55	FR SD5617	3132DTG20	FR	6	6/1/2054	2,662,637.86	2,593,750.15	1	RMBS
0.54	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,637,189.16	2,582,546.28	1	RMBS
0.54	FR SD4888	3132DSND0	FR	6	2/1/2054	2,624,581.85	2,565,463.69	1	RMBS
0.53	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,593,890.27	2,600,388.78	1	RMBS
0.51	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,501,552.14	3,133,978.29	1	RMBS
0.51	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,468,026.96	2,478,258.57	1	RMBS
0.49	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,392,061.26	16,208,916.08	1	RMBS
0.44	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,159,243.16	2,201,864.83	1	RMBS
0.42	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,072,362.50	2,639,160.48	1	RMBS
0.41	STACR 2024-HQA1 M2	35564NCA9	STACR	6.322	3/25/2044	2,022,045.47	2,000,000	1	RMBS
0.41	CAS 2024-R01 1M2	20753UAB6	CAS	6.122	1/25/2044	2,022,021.08	2,000,000	1	RMBS
0.39	FHR 4631 GF	3137BSZD8	FHR	4.9183	11/15/2046	1,878,127.14	1,920,721.96	1	RMBS
0.38	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,876,600.61	1,861,000	1	RMBS
0.38	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,866,153.86	2,155,915.63	1	RMBS
0.35	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,721,084.53	1,923,723.72	1	RMBS
0.32	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,544,831.03	1,497,167.04	1	RMBS
0.31	CAS 2024-R02 1M2	20754GAE0	CAS	6.122	2/25/2044	1,514,549.12	1,500,000	1	RMBS
0.31	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,502,341.74	10,080,668.27	1	RMBS
0.31	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,493,738.54	1,476,182.21	1	RMBS
0.30	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,455,726.42	9,628,909.27	1	RMBS
0.29	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,392,104.66	9,489,787.86	1	RMBS
0.28	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,389,861.19	12,107,326.37	1	RMBS
0.28	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,362,837.19	7,986,849.56	1	RMBS
0.27	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,334,496.36	9,311,442.4	1	RMBS
0.27	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,311,432.56	1,301,243.74	1	RMBS

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0.27	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,300,000.64	1,289,894.46	1	RMBS
0.26	GNR 2019-31 GF	38381RXE4	GNR	4.8889	3/20/2049	1,246,532.99	1,266,919.35	1	RMBS
0.25	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,217,119.21	8,104,400.94	1	RMBS
0.24	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,169,221.21	8,300,186.96	1	RMBS
0.24	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,169,162.69	8,367,135.16	1	RMBS
0.24	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,160,676.53	8,231,265.55	1	RMBS
0.24	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,147,127.95	6,847,453.84	1	RMBS
0.23	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,134,267.04	8,654,612.19	1	RMBS
0.23	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,119,367.50	1,198,900.2	1	RMBS
0.23	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,115,514.59	1,108,619.57	1	RMBS
0.23	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,115,470.70	6,791,264.27	1	RMBS
0.23	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,101,307.60	1,089,000	1	RMBS
0.22	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,093,762.73	7,478,933.27	1	RMBS
0.22	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,089,607.44	7,342,456.01	1	RMBS
0.22	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,077,760.96	7,231,796.76	1	RMBS
0.22	GNR 2022-207 IO	38383HXY0	GNR	3	8/20/2051	1,075,268.77	6,376,810.89	1	RMBS
0.22	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,069,430.88	6,748,479.4	1	RMBS
0.22	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,050,424.82	1,040,554.74	1	RMBS
0.21	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,039,656.19	6,579,148.07	1	RMBS
0.21	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.222	4/25/2042	1,030,799.37	1,000,000	1	RMBS
0.20	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	981,165.13	5,677,828.71	1	RMBS
0.20	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	976,444.10	5,511,887.89	1	RMBS
0.19	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	950,590.59	5,559,876.05	1	RMBS
0.19	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	946,576.74	4,820,301.68	1	RMBS
0.19	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	918,635.84	5,392,578.1	1	RMBS
0.19	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	907,418.51	7,685,826.48	1	RMBS
0.19	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	902,941.33	6,314,007.62	1	RMBS
0.18	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	896,791.31	5,337,305.3	1	RMBS
0.18	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	895,372.07	6,003,179.5	1	RMBS

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0.18	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	894,708.79	5,610,928.95	1	RMBS
0.18	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	893,601.69	4,761,169.27	1	RMBS
0.18	GNR 2016-116 DF	38380AKF3	GNR	4.8389	9/20/2046	881,165.08	903,083.27	1	RMBS
0.18	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.322	6/25/2043	868,952.82	863,946.92	1	RMBS
0.17	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	837,217.54	5,560,439.6	1	RMBS
0.17	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	805,618.81	794,885.03	1	RMBS
0.15	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	746,127.95	741,875.72	1	RMBS
0.14	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	705,204.21	732,964.64	1	RMBS
0.14	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	703,750.83	6,213,879.46	1	RMBS
0.14	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	680,808.96	669,907.95	1	RMBS
0.14	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	666,406.88	665,729.69	1	RMBS
0.13	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	644,908.63	3,655,175.82	1	RMBS
0.13	US LONG BOND(CBT) Sep25		USU5	0	9/19/2025	623,205.53	173	100000	FUTURES CONTRACTS
0.12	CAS 2023-R07 2M1	20753BAA0	CAS	6.2706	9/25/2043	577,092.56	573,009.83	1	RMBS
0.11	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	555,004.17	3,764,106.23	1	RMBS
0.11	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	514,636.42	3,370,594.92	1	RMBS
0.10	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	502,219.32	3,370,374.1	1	RMBS
0.09	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	452,263.19	3,300,089.53	1	RMBS
0.09	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	427,858.19	2,608,429.77	1	RMBS
0.09	FN MA5038	31418ES43	FN	5	6/1/2053	421,854.48	432,389.02	1	RMBS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	312,446.50	1,966,950.38	1	RMBS
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	161,519.78	1,201,509.62	1	RMBS
0.02	US 10yr Ultra Fut Sep25		UXYU5	0	9/19/2025	116,962.60	113	100000	FUTURES CONTRACTS
0.02	US 2YR NOTE (CBT) Sep25		TUU5	0	9/30/2025	77,097.19	210	200000	FUTURES CONTRACTS
0.01	US ULTRA BOND CBT Sep25		WNU5	0	9/19/2025	65,801.83	15	100000	FUTURES CONTRACTS
0.00	US 5YR NOTE (CBT) Sep25		FVU5	0	9/30/2025	8,256.93	-45	100000	FUTURES CONTRACTS
(0.57)	CASH	USD		0		-2,795,919.24	-2,795,921.3	1	CASH