

DMBS - DoubleLine Mortgage ETF
Holdings as of 6/30/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
6.48	FNCL 3 7/25	01F030678	FNCL	3		32,887,214.30	38,000,000	1	RMBS
5.00	FNCL 2.5 7/25	01F022675	FNCL	2.5		25,336,253.04	30,552,000	1	RMBS
3.59	FNCL 5.5 7/25	01F052672	FNCL	5.5		18,217,668.43	18,219,000	1	RMBS
2.32	MSILF Government Portfolio	61747C707	MVRXX	4.2268		11,780,480.97	11,780,478.56	1	CASH
2.32	JPMorgan US Government Money M	4812C2270	MGMXX	4.2535		11,780,480.97	11,780,478.56	1	CASH
1.97	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,976,252.52	9,703,987.34	1	RMBS
1.95	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,864,408.07	9,832,600.52	1	RMBS
1.92	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,718,904.79	9,601,991.18	1	RMBS
1.86	FNR 2025-18 FH	3136BVAP3	FNR	5.7052	8/25/2054	9,449,781.29	9,420,107.57	1	RMBS
1.86	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,419,307.30	9,255,373.89	1	RMBS
1.83	FN BU1061	3140M2FB3	FN	2.5	10/1/2051	9,275,087.09	11,000,740.89	1	RMBS
1.79	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,068,630.76	8,963,757.31	1	RMBS
1.77	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,956,684.88	10,597,798.37	1	RMBS
1.76	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,918,842.16	10,558,953.13	1	RMBS
1.70	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,622,064.37	8,523,000	1	RMBS
1.65	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,372,156.37	9,575,935.79	1	RMBS
1.55	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,856,659.63	8,924,066.25	1	RMBS
1.53	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,736,812.52	7,688,365.71	1	RMBS
1.52	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,693,218.84	7,596,395.36	1	RMBS
1.50	FN FM5944	3140X9TA3	FN	2.5	1/1/2051	7,589,980.54	9,141,798.6	1	RMBS
1.44	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,326,060.28	7,264,294.26	1	RMBS
1.36	FN FS7738	3140XPS42	FN	6	3/1/2054	6,920,536.65	6,695,245.88	1	RMBS
1.33	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,742,165.69	6,683,528.85	1	RMBS
1.33	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,727,768.01	6,646,853.99	1	RMBS
1.31	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,635,407.84	6,554,778.64	1	RMBS
1.29	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,564,185.23	6,485,234.04	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 6/30/2025

1.28	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,473,447.90	6,318,852.24	1	RMBS
1.24	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,274,253.81	6,216,735.81	1	RMBS
1.20	STACR 2024-DNA1 M2	35564NBA0	STACR	6.2552	2/25/2044	6,094,325.93	6,000,000	1	RMBS
1.14	FN FS7512	3140XP24	FN	4	5/1/2052	5,782,450.61	6,103,686.54	1	RMBS
1.14	FN MA5615	31418FGZ4	FN	6	2/1/2055	5,779,311.42	5,683,331.1	1	RMBS
1.13	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,738,299.08	6,800,994.6	1	RMBS
1.04	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,259,493.85	5,200,000	1	RMBS
1.01	FR SD7550	3132DVL78	FR	3	2/1/2052	5,141,254.37	5,830,105.68	1	RMBS
0.99	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,006,395.95	5,683,861.06	1	RMBS
0.92	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,674,093.06	5,320,542.93	1	RMBS
0.91	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,601,653.31	5,721,257.37	1	RMBS
0.89	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,505,352.67	5,104,094.71	1	RMBS
0.88	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,473,798.47	4,415,882.29	1	RMBS
0.87	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,406,105.55	4,460,797.2	1	RMBS
0.85	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,330,567.18	4,094,517.13	1	RMBS
0.85	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,326,038.43	5,139,932.59	1	RMBS
0.84	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,254,323.89	5,066,918.08	1	RMBS
0.82	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,153,813.99	4,111,000	1	RMBS
0.82	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,145,674.41	4,120,418.96	1	RMBS
0.82	FR SL1488	31427NUN7	FR	2.5	4/1/2052	4,135,612.77	4,918,820.46	1	RMBS
0.82	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,135,577.27	4,121,430.62	1	RMBS
0.81	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,123,274.08	4,924,144.78	1	RMBS
0.79	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,015,983.73	4,422,434.64	1	RMBS
0.75	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,823,316.52	3,887,558.97	1	RMBS
0.73	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,710,939.57	3,664,240.81	1	RMBS
0.72	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,645,194.06	3,600,000	1	RMBS
0.71	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,617,438.34	3,588,000	1	RMBS
0.71	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,587,623.63	4,469,673	1	RMBS
0.71	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,577,916.99	3,533,000	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 6/30/2025

0.70	FN MA4492	31418D7E6	FN	2	12/1/2051	3,550,622.76	4,467,944.9	1	RMBS
0.68	FNR 2024-82 FH	3136BTFZ1	FNR	5.4552	11/25/2054	3,459,119.66	3,475,061.82	1	RMBS
0.66	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,333,425.23	3,476,345.85	1	RMBS
0.63	FN MA3357	31418CWT7	FN	4	5/1/2048	3,190,001.23	3,368,283.45	1	RMBS
0.59	CAS 2024-R05 2M2	20754XAC7	CAS	6.0052	7/25/2044	3,015,246.17	3,000,000	1	RMBS
0.59	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,985,837.17	3,760,886.6	1	RMBS
0.53	FR SD8288	3132DWF57	FR	5	1/1/2053	2,688,176.96	2,728,265.83	1	RMBS
0.53	FR SD5617	3132DTG20	FR	6	6/1/2054	2,672,587.50	2,593,750.15	1	RMBS
0.52	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,647,042.90	2,582,546.28	1	RMBS
0.52	FR SD4888	3132DSND0	FR	6	2/1/2054	2,634,399.93	2,565,463.69	1	RMBS
0.51	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,609,894.97	2,600,388.78	1	RMBS
0.50	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,536,096.09	3,133,978.29	1	RMBS
0.49	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,483,267.41	2,478,258.57	1	RMBS
0.47	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,374,349.14	16,076,033.09	1	RMBS
0.43	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,174,871.06	2,201,864.83	1	RMBS
0.41	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,094,002.66	2,639,160.48	1	RMBS
0.40	CAS 2024-R01 1M2	20753UAB6	CAS	6.1052	1/25/2044	2,024,139.18	2,000,000	1	RMBS
0.40	STACR 2024-HQA1 M2	35564NCA9	STACR	6.3052	3/25/2044	2,021,933.12	2,000,000	1	RMBS
0.37	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,886,324.13	1,861,000	1	RMBS
0.37	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,884,493.36	2,155,915.63	1	RMBS
0.36	FHR 4631 GF	3137BSZD8	FHR	4.9183	11/15/2046	1,839,266.69	1,877,396.55	1	RMBS
0.34	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,736,251.53	1,923,723.72	1	RMBS
0.31	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,548,716.56	1,497,167.04	1	RMBS
0.30	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,518,039.72	9,974,632.17	1	RMBS
0.30	CAS 2024-R02 1M2	20754GAE0	CAS	6.1052	2/25/2044	1,514,930.96	1,500,000	1	RMBS
0.29	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,458,491.45	1,439,101.48	1	RMBS
0.28	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,426,795.26	9,470,189.46	1	RMBS
0.27	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,383,368.94	12,107,326.37	1	RMBS
0.27	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,372,648.02	9,355,124.26	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 6/30/2025

0.27	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,349,623.90	7,910,454.59	1	RMBS
0.26	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,330,555.47	9,261,334.58	1	RMBS
0.25	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,289,862.63	1,279,428.39	1	RMBS
0.24	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,239,544.29	1,227,799.94	1	RMBS
0.24	GNR 2019-31 GF	38381RXE4	GNR	4.8821	3/20/2049	1,233,047.84	1,251,448.5	1	RMBS
0.24	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,217,301.17	8,038,689.93	1	RMBS
0.24	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,200,494.58	8,223,396.51	1	RMBS
0.23	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,160,014.74	8,308,912.2	1	RMBS
0.23	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,153,974.71	8,231,265.55	1	RMBS
0.23	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,145,667.77	6,847,453.84	1	RMBS
0.22	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,133,060.30	8,654,612.19	1	RMBS
0.22	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,128,419.97	1,198,900.2	1	RMBS
0.22	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,098,316.20	1,089,000	1	RMBS
0.22	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,097,596.06	6,718,263.59	1	RMBS
0.22	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,092,058.10	7,418,769.96	1	RMBS
0.21	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,083,320.09	7,295,134.77	1	RMBS
0.21	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,067,162.64	1,060,169.35	1	RMBS
0.21	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,065,646.30	6,748,479.4	1	RMBS
0.20	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,039,072.21	6,579,148.07	1	RMBS
0.20	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.2052	4/25/2042	1,030,755.13	1,000,000	1	RMBS
0.20	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,024,654.24	1,015,672.7	1	RMBS
0.20	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,007,989.65	1,000,000	1	RMBS
0.19	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	982,505.91	6,320,068.51	1	RMBS
0.19	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	977,292.52	7,152,640.55	1	RMBS
0.19	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	972,550.77	5,627,557.92	1	RMBS
0.19	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	960,044.72	5,443,792.68	1	RMBS
0.19	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	948,481.95	5,559,876.05	1	RMBS
0.19	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	942,512.93	4,820,301.68	1	RMBS
0.18	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	915,659.91	5,392,578.1	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 6/30/2025

0.18	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	902,078.73	7,619,042.08	1	RMBS
0.18	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	900,653.67	6,298,855.08	1	RMBS
0.18	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	893,219.01	6,003,179.5	1	RMBS
0.18	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	890,815.17	5,337,305.3	1	RMBS
0.17	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	881,057.81	5,543,821.93	1	RMBS
0.17	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	879,166.18	4,694,647.79	1	RMBS
0.17	GNR 2016-116 DF	38380AKF3	GNR	4.8321	9/20/2046	874,297.65	894,539.69	1	RMBS
0.16	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	832,615.89	5,560,439.6	1	RMBS
0.16	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.3052	6/25/2043	806,072.23	801,470.58	1	RMBS
0.16	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	791,628.90	779,840.16	1	RMBS
0.14	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	726,963.60	721,483.57	1	RMBS
0.14	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	704,223.48	726,887.89	1	RMBS
0.13	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	673,303.21	6,135,054.22	1	RMBS
0.13	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	665,959.84	656,168.08	1	RMBS
0.13	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	661,481.80	660,302.08	1	RMBS
0.13	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	638,026.62	3,621,008.28	1	RMBS
0.11	CAS 2023-R07 2M1	20753BAA0	CAS	6.2562	9/25/2043	547,492.15	542,943.7	1	RMBS
0.11	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	544,337.74	3,704,654.63	1	RMBS
0.10	US LONG BOND(CBT) Sep25		USU5	0	9/19/2025	514,066.61	138	100000	FUTURES CONTRACTS
0.10	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	512,712.55	3,370,594.92	1	RMBS
0.10	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	502,503.84	3,370,374.1	1	RMBS
0.09	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	451,592.14	3,292,301.91	1	RMBS
0.08	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	426,154.05	2,594,126.16	1	RMBS
0.08	FN MA5038	31418ES43	FN	5	6/1/2053	424,921.70	432,389.02	1	RMBS
0.06	US 10yr Ultra Fut Sep25		UXYU5	0	9/19/2025	319,593.98	178	100000	FUTURES CONTRACTS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	309,765.63	1,956,407.54	1	RMBS
0.05	US 2YR NOTE (CBT) Sep25		TUU5	0	9/30/2025	242,326.27	260	200000	FUTURES CONTRACTS
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	161,128.23	1,201,509.62	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 6/30/2025

0.02	US ULTRA BOND CBT Sep25		WNU5	0	9/19/2025	86,893.21	15	100000	FUTURES CONTRACTS
(0.01)	US 5YR NOTE (CBT) Sep25		FVU5	0	9/30/2025	-26,345.88	-60	100000	FUTURES CONTRACTS
(3.11)	CASH	USD		0		-15,781,666.39	-15,781,668.9	1	CASH