

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/8/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
5.91	FNCL 3 9/25	01F030694	FNCL	3		32,760,141.14	38,000,000	1	RMBS
4.56	FNCL 2.5 10/25	01F0226A8	FNCL	2.5		25,248,601.51	30,552,000	1	RMBS
3.29	FNCL 5.5 9/25	01F052698	FNCL	5.5		18,219,729.28	18,219,000	1	RMBS
2.55	FR SD8492	3132DWNH2	FR	5	1/1/2055	14,115,114.23	14,385,035.61	1	RMBS
2.41	FN FA1962	3140W2FC0	FN	5.5	2/1/2055	13,364,109.86	13,164,623.67	1	RMBS
2.21	FR SD0851	3132DM5L5	FR	2.5	1/1/2052	12,261,196.18	14,735,665.45	1	RMBS
2.09	FR SD7197	3132DU7J0	FR	5.5	8/1/2054	11,599,449.09	11,475,005.16	1	RMBS
1.77	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,834,699.65	9,535,145.29	1	RMBS
1.76	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,738,422.16	9,700,977.14	1	RMBS
1.72	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,540,448.23	9,398,037.76	1	RMBS
1.69	FNR 2025-18 FH	3136BVAP3	FNR	5.75	8/25/2054	9,359,905.76	9,328,989.64	1	RMBS
1.67	FN BU9083	3140MBCV2	FN	2	1/1/2052	9,278,383.50	11,619,187.09	1	RMBS
1.67	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,237,059.98	9,063,857.27	1	RMBS
1.66	FN FA1285	3140W1NB5	FN	3	6/1/2052	9,201,249.58	10,538,863.17	1	RMBS
1.63	FN BU1061	3140M2FB3	FN	2.5	10/1/2051	9,050,200.96	10,764,362.36	1	RMBS
1.62	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,957,646.91	8,828,858.32	1	RMBS
1.58	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,770,832.22	10,415,453.32	1	RMBS
1.58	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,746,380.52	10,397,146.42	1	RMBS
1.55	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,592,284.45	8,523,000	1	RMBS
1.46	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,085,326.03	9,282,747.08	1	RMBS
1.39	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,685,139.44	8,768,873.29	1	RMBS
1.39	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,684,324.94	7,569,620.16	1	RMBS
1.39	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,681,543.44	7,622,407.11	1	RMBS
1.31	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,251,879.63	7,175,920.01	1	RMBS
1.23	FN FS7738	3140XPS42	FN	6	3/1/2054	6,833,014.90	6,593,652.86	1	RMBS
1.21	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,696,843.41	6,626,446.46	1	RMBS
1.20	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,665,260.67	6,564,377.76	1	RMBS
1.18	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,529,554.61	6,432,087.39	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/8/2025

1.17	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,508,460.67	6,408,801.26	1	RMBS
1.12	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,232,959.42	6,164,477.52	1	RMBS
1.11	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,139,391.39	5,970,248.16	1	RMBS
1.10	STACR 2024-DNA1 M2	35564NBA0	STACR	6.3	2/25/2044	6,087,612.32	6,000,000	1	RMBS
1.02	FN FS7512	3140XPK24	FN	4	5/1/2052	5,674,637.49	5,999,695.54	1	RMBS
1.01	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,620,370.58	6,682,802.4	1	RMBS
1.01	FN MA5615	31418FGZ4	FN	6	2/1/2055	5,616,370.10	5,510,762.82	1	RMBS
0.95	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,252,060.40	5,200,000	1	RMBS
0.91	FR SD7550	3132DVL78	FR	3	2/1/2052	5,031,889.90	5,727,672.96	1	RMBS
0.89	FN FS0984	3140XGCW7	FN	3	4/1/2052	4,906,805.62	5,602,601.52	1	RMBS
0.83	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,591,881.36	5,241,535.47	1	RMBS
0.81	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,502,873.43	5,623,586.18	1	RMBS
0.80	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,421,860.93	5,016,402.29	1	RMBS
0.79	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,367,161.84	4,297,701.69	1	RMBS
0.78	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,329,207.14	4,084,347.66	1	RMBS
0.78	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,321,427.81	4,368,194.1	1	RMBS
0.75	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,173,559.63	4,999,006.49	1	RMBS
0.75	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,172,202.12	4,111,000	1	RMBS
0.74	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,116,505.68	4,099,860.22	1	RMBS
0.73	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	4,057,933.55	4,031,499.67	1	RMBS
0.73	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,050,591.95	4,863,248.4	1	RMBS
0.72	FHR 5570 FA	3137HMM23	FHR	5.7052	5/25/2055	4,012,033.30	4,000,000	1	RMBS
0.71	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	3,939,127.03	4,341,686.93	1	RMBS
0.68	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,770,358.83	3,828,904.52	1	RMBS
0.66	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,675,804.53	3,620,936.2	1	RMBS
0.66	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,639,528.71	3,588,000	1	RMBS
0.65	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,627,011.97	3,600,000	1	RMBS
0.64	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,571,520.53	3,533,000	1	RMBS
0.64	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,525,404.19	4,412,833.1	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/8/2025

0.63	FN MA4492	31418D7E6	FN	2	12/1/2051	3,490,596.68	4,411,163	1	RMBS
0.63	CASH	USD		0		3,471,680.28	3,471,682.01	1	CASH
0.61	FNR 2024-82 FH	3136BTFZ1	FNR	5.5	11/25/2054	3,370,127.92	3,385,766.06	1	RMBS
0.59	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,271,977.62	3,414,880.01	1	RMBS
0.56	FN MA3357	31418CWT7	FN	4	5/1/2048	3,117,022.71	3,296,844.25	1	RMBS
0.54	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,018,102.24	3,000,000	1	RMBS
0.54	CAS 2024-R05 2M2	20754XAC7	CAS	6.05	7/25/2044	3,015,874.83	3,000,000	1	RMBS
0.53	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,934,119.85	3,716,725.75	1	RMBS
0.48	FR SD8288	3132DWF57	FR	5	1/1/2053	2,641,569.46	2,679,720.38	1	RMBS
0.47	FR SD5617	3132DTG20	FR	6	6/1/2054	2,586,177.77	2,503,471.3	1	RMBS
0.47	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,585,989.38	2,516,556.78	1	RMBS
0.47	FR SD4888	3132DSND0	FR	6	2/1/2054	2,577,944.09	2,502,253.09	1	RMBS
0.46	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,541,191.75	2,532,771.03	1	RMBS
0.46	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,540,632.13	3,133,977.49	1	RMBS
0.44	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,431,632.88	2,424,616.08	1	RMBS
0.42	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,338,530.28	15,942,968.86	1	RMBS
0.42	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,316,893.34	2,300,000	1	RMBS
0.39	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,135,054.31	2,158,159.05	1	RMBS
0.37	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,073,129.97	2,604,250.74	1	RMBS
0.37	STACR 2024-HQA1 M2	35564NCA9	STACR	6.35	3/25/2044	2,027,711.78	2,000,000	1	RMBS
0.37	CAS 2024-R01 1M2	20753UAB6	CAS	6.15	1/25/2044	2,024,004.96	2,000,000	1	RMBS
0.34	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,881,450.43	1,861,000	1	RMBS
0.33	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,855,984.77	2,128,941.53	1	RMBS
0.33	FHR 4631 GF	3137BSZD8	FHR	4.9541	11/15/2046	1,812,206.66	1,852,673.97	1	RMBS
0.31	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,697,877.13	1,883,000.9	1	RMBS
0.30	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,645,726.82	9,600,884.75	1	RMBS
0.28	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,555,405.72	12,068,063.77	1	RMBS
0.27	CAS 2024-R02 1M2	20754GAE0	CAS	6.15	2/25/2044	1,517,029.92	1,500,000	1	RMBS
0.26	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,465,101.24	1,412,828.96	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/8/2025

0.26	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,458,308.18	9,884,631.06	1	RMBS
0.26	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,447,276.38	9,383,807.72	1	RMBS
0.26	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,424,304.10	9,190,471.01	1	RMBS
0.26	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,414,092.34	1,396,269.76	1	RMBS
0.25	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,362,268.94	9,275,546.38	1	RMBS
0.25	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,358,423.60	7,973,455.99	1	RMBS
0.24	MSILF Government Portfolio	61747C707	MVRXX	4.2209		1,349,159.33	1,349,158.76	1	CASH
0.24	JPMorgan US Government Money M	4812C2270	MGMXX	4.2575		1,349,159.33	1,349,158.76	1	CASH
0.24	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,348,826.88	11,780,652.61	1	RMBS
0.24	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,331,611.52	7,845,988.34	1	RMBS
0.24	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,315,421.21	1,300,000	1	RMBS
0.23	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,255,558.06	1,246,373.65	1	RMBS
0.22	GNR 2019-31 GF	38381RXE4	GNR	4.9151	3/20/2049	1,224,656.84	1,244,933.17	1	RMBS
0.22	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,223,720.44	8,239,881.34	1	RMBS
0.22	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,214,904.97	1,200,000	1	RMBS
0.22	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	1,201,811.99	10,284,015.1	1	RMBS
0.22	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,196,963.76	1,186,322.06	1	RMBS
0.21	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,173,049.53	7,354,583.93	1	RMBS
0.21	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,172,013.39	8,144,254.95	1	RMBS
0.21	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,161,729.61	1,148,000	1	RMBS
0.20	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,130,357.42	8,039,231.66	1	RMBS
0.20	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,116,416.69	6,529,404.91	1	RMBS
0.20	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,111,967.40	6,741,932.38	1	RMBS
0.20	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,111,424.40	8,503,765.11	1	RMBS
0.20	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,103,063.28	1,089,000	1	RMBS
0.20	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,102,514.74	6,659,402.78	1	RMBS
0.20	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,100,713.97	1,173,249	1	RMBS
0.20	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,086,036.31	7,355,731.26	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/8/2025

0.19	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,060,088.59	7,236,883.95	1	RMBS
0.19	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,041,382.74	7,580,021.54	1	RMBS
0.19	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,037,675.92	1,031,843.48	1	RMBS
0.19	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,034,694.96	6,257,706.2	1	RMBS
0.19	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.25	4/25/2042	1,030,062.82	1,000,000	1	RMBS
0.18	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,018,238.69	7,065,452.22	1	RMBS
0.18	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,016,565.35	6,657,394.29	1	RMBS
0.18	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,005,893.71	1,000,000	1	RMBS
0.18	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,000,341.80	1,000,000	1	RMBS
0.18	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	979,425.16	970,305.31	1	RMBS
0.18	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	970,615.24	5,383,012.64	1	RMBS
0.17	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	969,412.87	5,949,905.6	1	RMBS
0.17	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	958,691.36	5,577,873.62	1	RMBS
0.17	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	935,813.27	4,728,830.99	1	RMBS
0.17	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	934,267.38	5,469,425.47	1	RMBS
0.17	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	927,352.42	6,278,039.33	1	RMBS
0.17	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	921,783.88	5,500,108.63	1	RMBS
0.16	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	910,624.65	5,648,721.31	1	RMBS
0.16	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	901,238.48	5,304,501.27	1	RMBS
0.16	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	880,737.40	5,451,042.42	1	RMBS
0.16	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	877,230.05	4,654,544.87	1	RMBS
0.16	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	871,290.28	5,223,888.79	1	RMBS
0.14	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	780,010.62	769,208.31	1	RMBS
0.14	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	779,938.59	5,589,801.16	1	RMBS
0.13	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.35	6/25/2043	746,161.67	742,526.3	1	RMBS
0.13	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	702,056.65	724,144.43	1	RMBS
0.13	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	698,144.82	693,335.94	1	RMBS
0.12	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	667,548.35	3,589,882.91	1	RMBS
0.12	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	665,891.64	6,035,661.33	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/8/2025

0.12	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	651,568.59	642,079.17	1	RMBS
0.12	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	650,997.89	649,937.63	1	RMBS
0.10	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	565,851.92	3,306,628.13	1	RMBS
0.10	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	543,023.69	3,689,977.12	1	RMBS
0.09	CAS 2023-R07 2M1	20753BAA0	CAS	6.2997	9/25/2043	513,430.11	510,142.17	1	RMBS
0.09	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	510,282.92	3,328,774.32	1	RMBS
0.09	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	508,836.76	3,324,130.01	1	RMBS
0.09	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	485,005.64	3,284,590.21	1	RMBS
0.08	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	427,962.78	2,571,498.81	1	RMBS
0.08	FN MA5038	31418ES43	FN	5	6/1/2053	418,615.39	424,842.24	1	RMBS
0.06	US LONG BOND(CBT) Sep25		USU5	0	9/19/2025	330,981.60	198	100000	FUTURES CONTRACTS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	327,136.26	1,938,017.81	1	RMBS
0.03	US 2YR NOTE (CBT) Sep25		TUU5	0	9/30/2025	189,158.46	415	200000	FUTURES CONTRACTS
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	170,308.55	1,174,668.86	1	RMBS
0.01	US ULTRA BOND CBT Sep25		WNU5	0	9/19/2025	70,152.47	25	100000	FUTURES CONTRACTS
0.00	US 5YR NOTE (CBT) Sep25		FVU5	0	9/30/2025	26,850.87	60	100000	FUTURES CONTRACTS
0.00	US 10yr Ultra Fut Sep25		UXYU5	0	9/19/2025	16,589.25	-27	100000	FUTURES CONTRACTS
(1.57)	FNCL 2 9/25	01F020695	FNCL	2		-8,713,800.43	-11,050,000	1	RMBS
(2.10)	FNCL 2.5 9/25	01F022691	FNCL	2.5		-11,644,723.22	-14,100,000	1	RMBS