

DMBS - DoubleLine Mortgage ETF
Holdings as of 8/29/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
5.57	FNCL 3 9/25	01F030694	FNCL	3		32,927,760.30	38,000,000	1	RMBS
4.29	FNCL 2.5 10/25	01F0226A8	FNCL	2.5		25,368,305.24	30,552,000	1	RMBS
3.10	FNCL 5.5 9/25	01F052698	FNCL	5.5		18,324,412.57	18,219,000	1	RMBS
2.64	FN MA5010	31418ER85	FN	5.5	5/1/2053	15,633,455.52	15,459,932.36	1	RMBS
2.40	FR SD8492	3132DWNH2	FR	5	1/1/2055	14,198,405.75	14,385,035.61	1	RMBS
2.27	FN FA1962	3140W2FC0	FN	5.5	2/1/2055	13,436,379.05	13,164,623.67	1	RMBS
1.97	FR SD7197	3132DU7J0	FR	5.5	8/1/2054	11,656,678.93	11,475,005.16	1	RMBS
1.67	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,865,242.14	9,535,145.29	1	RMBS
1.66	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,808,107.87	9,700,977.14	1	RMBS
1.62	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,592,052.49	9,398,037.76	1	RMBS
1.57	FNR 2025-18 FH	3136BVAP3	FNR	5.7484	8/25/2054	9,290,990.45	9,208,059.8	1	RMBS
1.57	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,278,644.77	9,063,857.27	1	RMBS
1.57	FN FA1285	3140W1NB5	FN	3	6/1/2052	9,256,968.87	10,538,863.17	1	RMBS
1.54	FN BU1061	3140M2FB3	FN	2.5	10/1/2051	9,116,436.20	10,764,362.36	1	RMBS
1.52	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,001,972.55	8,828,858.32	1	RMBS
1.50	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,842,950.92	10,415,453.32	1	RMBS
1.49	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,830,008.05	10,397,146.42	1	RMBS
1.46	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,621,514.99	8,523,000	1	RMBS
1.40	MSILF Government Portfolio	61747C707	MVRXX	4.2209		8,291,226.56	8,291,226.96	1	CASH
1.40	JPMorgan US Government Money M	4812C2270	MGMXX	4.2575		8,291,226.56	8,291,226.96	1	CASH
1.38	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,132,979.48	9,282,747.08	1	RMBS
1.31	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,731,868.92	8,768,873.29	1	RMBS
1.31	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,726,831.31	7,622,407.11	1	RMBS
1.31	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,725,885.29	7,569,620.16	1	RMBS
1.23	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,287,205.53	7,175,920.01	1	RMBS
1.16	FN FS7738	3140XPS42	FN	6	3/1/2054	6,851,972.87	6,593,652.86	1	RMBS

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1.14	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,745,650.98	6,626,446.46	1	RMBS
1.13	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,697,226.10	6,564,377.76	1	RMBS
1.11	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,564,870.67	6,432,087.39	1	RMBS
1.11	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,540,764.66	6,408,801.26	1	RMBS
1.06	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,278,318.36	6,164,477.52	1	RMBS
1.04	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,157,900.64	5,970,248.16	1	RMBS
1.03	STACR 2024-DNA1 M2	35564NBA0	STACR	6.2984	2/25/2044	6,087,338.67	6,000,000	1	RMBS
0.97	FN FS7512	3140XPB24	FN	4	5/1/2052	5,713,929.03	5,999,695.54	1	RMBS
0.96	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,664,989.75	6,682,802.4	1	RMBS
0.95	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,645,743.96	5,699,959.86	1	RMBS
0.89	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,277,011.26	5,200,000	1	RMBS
0.86	FR SD7550	3132DVL78	FR	3	2/1/2052	5,066,040.78	5,727,672.96	1	RMBS
0.84	FN FS0984	3140XGCW7	FN	3	4/1/2052	4,939,787.24	5,602,601.52	1	RMBS
0.78	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,621,607.98	5,241,535.47	1	RMBS
0.77	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,541,526.59	5,623,586.18	1	RMBS
0.75	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,448,023.41	5,016,402.29	1	RMBS
0.74	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,388,660.06	4,297,701.69	1	RMBS
0.74	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,345,964.57	4,368,194.1	1	RMBS
0.73	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,331,803.69	4,084,347.66	1	RMBS
0.71	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,197,987.83	4,999,006.49	1	RMBS
0.71	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,191,637.61	4,111,000	1	RMBS
0.70	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,145,944.39	4,099,860.22	1	RMBS
0.69	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,077,020.23	4,863,248.4	1	RMBS
0.68	FHR 5570 FA	3137HMM23	FHR	5.7484	5/25/2055	3,991,794.81	3,955,325.68	1	RMBS
0.67	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	3,955,218.94	4,341,686.93	1	RMBS
0.67	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,954,964.70	3,918,470.48	1	RMBS
0.64	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,792,034.78	3,828,904.52	1	RMBS
0.63	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,695,681.68	3,620,936.2	1	RMBS
0.62	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,656,545.63	3,588,000	1	RMBS

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0.62	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,650,366.87	3,600,000	1	RMBS
0.61	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,589,105.56	3,533,000	1	RMBS
0.60	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,555,710.72	4,412,833.1	1	RMBS
0.60	FN MA4492	31418D7E6	FN	2	12/1/2051	3,525,479.17	4,411,163	1	RMBS
0.57	FNR 2024-82 FH	3136BTFZ1	FNR	5.4984	11/25/2054	3,340,808.31	3,339,920.43	1	RMBS
0.56	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,297,444.69	3,414,880.01	1	RMBS
0.53	FN MA3357	31418CWT7	FN	4	5/1/2048	3,138,801.46	3,296,844.25	1	RMBS
0.51	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,034,164.70	3,000,000	1	RMBS
0.51	CAS 2024-R05 2M2	20754XAC7	CAS	6.0484	7/25/2044	3,017,354.94	3,000,000	1	RMBS
0.50	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,973,423.69	3,716,725.75	1	RMBS
0.48	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,856,683.66	2,868,457.74	1	RMBS
0.47	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,760,425.17	2,742,202.17	1	RMBS
0.45	FR SD8288	3132DWF57	FR	5	1/1/2053	2,656,716.69	2,679,720.38	1	RMBS
0.44	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,594,787.24	2,516,556.78	1	RMBS
0.44	FR SD5617	3132DTG20	FR	6	6/1/2054	2,593,527.84	2,503,471.3	1	RMBS
0.44	FR SD4888	3132DSND0	FR	6	2/1/2054	2,585,421.55	2,502,253.09	1	RMBS
0.43	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,555,728.05	2,532,771.03	1	RMBS
0.43	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,546,646.17	3,133,977.49	1	RMBS
0.41	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,446,213.32	2,424,616.08	1	RMBS
0.40	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,365,765.34	15,808,219.58	1	RMBS
0.39	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,329,343.21	2,300,000	1	RMBS
0.36	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,147,173.42	2,158,159.05	1	RMBS
0.36	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,105,086.94	2,100,000	1	RMBS
0.35	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,090,896.50	2,604,250.74	1	RMBS
0.35	FR SD3489	3132DQ2W5	FR	2	3/1/2052	2,061,380.38	2,568,508.65	1	RMBS
0.34	STACR 2024-HQA1 M2	35564NCA9	STACR	6.3484	3/25/2044	2,025,460.82	2,000,000	1	RMBS
0.34	CAS 2024-R01 1M2	20753UAB6	CAS	6.1484	1/25/2044	2,025,383.96	2,000,000	1	RMBS
0.32	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,890,527.46	1,861,000	1	RMBS
0.32	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,866,894.47	2,128,941.53	1	RMBS

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0.30	FHR 4631 GF	3137BSZD8	FHR	4.9572	11/15/2046	1,799,146.93	1,835,438.46	1	RMBS
0.29	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,704,946.05	1,883,000.9	1	RMBS
0.28	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,640,515.54	9,600,884.75	1	RMBS
0.27	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,580,430.84	12,068,063.77	1	RMBS
0.26	CAS 2024-R02 1M2	20754GAE0	CAS	6.1484	2/25/2044	1,514,374.34	1,500,000	1	RMBS
0.25	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,484,852.31	10,943,468.26	1	RMBS
0.25	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,478,170.98	1,450,000	1	RMBS
0.25	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,476,367.61	9,814,298.53	1	RMBS
0.25	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,466,694.46	1,412,828.96	1	RMBS
0.24	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,426,080.23	9,296,178.18	1	RMBS
0.24	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,416,129.18	9,156,273.65	1	RMBS
0.23	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,374,888.21	1,355,155.1	1	RMBS
0.23	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,356,062.23	9,201,074.15	1	RMBS
0.23	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,344,922.73	7,901,538.43	1	RMBS
0.23	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,341,700.32	11,780,652.61	1	RMBS
0.22	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,313,762.89	7,765,412.13	1	RMBS
0.22	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,312,101.42	1,300,000	1	RMBS
0.21	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,233,090.23	1,223,280.35	1	RMBS
0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,215,961.18	1,200,000	1	RMBS
0.21	GNR 2019-31 GF	38381RXE4	GNR	4.9049	3/20/2049	1,213,572.46	1,233,913.23	1	RMBS
0.20	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,209,605.05	8,163,536.76	1	RMBS
0.20	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	1,195,166.27	10,284,015.1	1	RMBS
0.20	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,185,392.61	1,172,841.98	1	RMBS
0.20	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,166,714.44	7,354,583.93	1	RMBS
0.20	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,163,894.09	8,117,660.59	1	RMBS
0.20	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,159,772.95	1,148,000	1	RMBS
0.19	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,122,564.43	8,039,231.66	1	RMBS
0.19	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,117,745.59	6,741,932.38	1	RMBS
0.19	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,112,642.94	6,529,404.91	1	RMBS

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0.19	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,108,273.47	1,089,000	1	RMBS
0.19	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,107,563.95	1,173,249	1	RMBS
0.19	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,106,694.78	8,503,765.11	1	RMBS
0.18	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,083,806.78	7,297,282.41	1	RMBS
0.18	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,082,517.82	6,657,394.29	1	RMBS
0.18	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,073,158.04	6,595,727.48	1	RMBS
0.18	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,046,349.93	7,157,817.63	1	RMBS
0.17	GNR 2022-207 IO	38383HFX0	GNR	3	8/20/2051	1,031,840.21	6,196,180.72	1	RMBS
0.17	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.2484	4/25/2042	1,030,013.19	1,000,000	1	RMBS
0.17	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,012,582.59	1,000,000	1	RMBS
0.17	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,012,221.92	7,035,845.98	1	RMBS
0.17	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,005,315.91	1,000,000	1	RMBS
0.17	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,001,998.89	993,927.6	1	RMBS
0.16	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	968,320.24	5,949,905.6	1	RMBS
0.16	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	962,165.14	5,342,816.73	1	RMBS
0.16	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	956,619.04	946,285.14	1	RMBS
0.16	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	947,265.18	5,524,782.25	1	RMBS
0.16	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	932,229.22	5,469,425.47	1	RMBS
0.16	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	930,733.31	4,728,830.99	1	RMBS
0.16	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	929,538.95	5,446,650.77	1	RMBS
0.15	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	913,823.04	6,199,687.08	1	RMBS
0.15	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	908,667.17	5,648,721.31	1	RMBS
0.15	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	899,064.98	5,304,501.27	1	RMBS
0.15	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	889,669.72	4,635,446.97	1	RMBS
0.15	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	881,321.01	5,451,042.42	1	RMBS
0.15	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	867,544.46	5,223,888.79	1	RMBS
0.13	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	775,992.46	5,575,396.49	1	RMBS
0.13	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	757,166.48	745,782.53	1	RMBS
0.12	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	694,208.22	710,810.9	1	RMBS

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0.12	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.3484	6/25/2043	689,259.30	686,142.88	1	RMBS
0.11	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	671,071.88	664,144.2	1	RMBS
0.11	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	660,044.73	3,560,293.96	1	RMBS
0.11	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	656,739.54	5,970,675.43	1	RMBS
0.11	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	637,801.21	628,433.84	1	RMBS
0.11	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	636,571.37	635,169.26	1	RMBS
0.10	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	573,045.50	3,300,081.15	1	RMBS
0.09	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	539,372.76	3,681,283	1	RMBS
0.09	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	508,549.94	3,328,774.32	1	RMBS
0.09	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	507,556.61	3,324,130.01	1	RMBS
0.08	CAS 2023-R07 2M1	20753BAA0	CAS	6.2997	9/25/2043	481,818.70	478,719.74	1	RMBS
0.08	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	480,210.45	3,259,186.04	1	RMBS
0.07	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	426,511.45	2,542,009.81	1	RMBS
0.07	FN MA5038	31418ES43	FN	5	6/1/2053	421,018.57	424,842.24	1	RMBS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	339,571.35	1,920,353.56	1	RMBS
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	169,930.54	1,174,668.86	1	RMBS
0.00	US 5YR NOTE (CBT) Dec25		FVZ5	0	12/31/2025	22,379.51	60	100000	FUTURES CONTRACTS
0.00	US 10yr Ultra Fut Dec25		UXYZ5	0	12/19/2025	-7,869.78	-20	100000	FUTURES CONTRACTS
0.00	US ULTRA BOND CBT Dec25		WNZ5	0	12/19/2025	-16,939.84	30	100000	FUTURES CONTRACTS
0.00	US LONG BOND(CBT) Dec25		USZ5	0	12/19/2025	-20,067.65	228	100000	FUTURES CONTRACTS
(0.01)	US 2YR NOTE (CBT) Dec25		TUZ5	0	12/31/2025	-74,955.09	-280	200000	FUTURES CONTRACTS
(0.09)	CASH	USD		0		-509,336.33	-509,336.75	1	CASH