

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/10/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
5.45	FNCL 3 10/25	01F0306A1	FNCL	3		33,502,814.78	38,000,000	1	RMBS
4.20	FNCL 2.5 10/25	01F0226A8	FNCL	2.5		25,816,595.81	30,552,000	1	RMBS
3.00	FNCL 5.5 10/25	01F0526A5	FNCL	5.5		18,424,677.07	18,219,000	1	RMBS
2.53	FN MA5010	31418ER85	FN	5.5	5/1/2053	15,564,329.81	15,297,403.97	1	RMBS
2.41	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,827,176.63	14,614,768.13	1	RMBS
2.32	FR SD8492	3132DWNH2	FR	5	1/1/2055	14,285,188.06	14,326,750.87	1	RMBS
2.19	FN FA1962	3140W2FC0	FN	5.5	2/1/2055	13,485,034.70	13,145,822.48	1	RMBS
1.87	FR SD7197	3132DU7J0	FR	5.5	8/1/2054	11,499,670.82	11,247,700.88	1	RMBS
1.59	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,808,305.73	9,647,604.93	1	RMBS
1.59	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,775,695.25	9,414,459.56	1	RMBS
1.55	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,554,625.58	9,314,279.86	1	RMBS
1.52	FN FA1285	3140W1NB5	FN	3	6/1/2052	9,339,412.38	10,458,798.68	1	RMBS
1.51	FNR 2025-18 FH	3136BVAP3	FNR	5.7484	8/25/2054	9,311,520.30	9,208,059.8	1	RMBS
1.50	FN BU1061	3140M2FB3	FN	2.5	10/1/2051	9,244,576.84	10,738,435.93	1	RMBS
1.49	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,172,890.37	8,901,277.62	1	RMBS
1.46	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,980,340.26	8,742,766.57	1	RMBS
1.45	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,921,234.14	10,337,573.06	1	RMBS
1.45	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,895,064.55	10,307,249.94	1	RMBS
1.41	CASH	USD		0		8,678,534.88	8,678,533.04	1	CASH
1.40	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,638,154.72	8,523,000	1	RMBS
1.34	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,250,692.23	9,262,860.58	1	RMBS
1.27	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,794,145.46	8,695,263.52	1	RMBS
1.26	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,744,765.28	7,549,947.28	1	RMBS
1.25	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,686,415.83	7,537,912.34	1	RMBS
1.19	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,292,303.28	7,134,932.58	1	RMBS
1.11	FN FS7738	3140XPS42	FN	6	3/1/2054	6,833,818.70	6,550,225.22	1	RMBS
1.11	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,803,668.93	6,617,416.57	1	RMBS
1.09	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,724,809.50	6,545,587.6	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/10/2025

1.09	FR RJ4841	3142GVLX7	FR	5.5	9/1/2055	6,722,896.31	6,537,000	1	RMBS
1.08	MSILF Government Portfolio	61747C707	MVRXX	4.1943		6,637,017.73	6,637,016.73	1	CASH
1.08	JPMorgan US Government Money M	4812C2270	MGMXX	4.2316		6,637,017.73	6,637,016.73	1	CASH
1.07	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,568,862.37	6,403,623.99	1	RMBS
1.06	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,502,897.04	6,333,203.66	1	RMBS
0.99	STACR 2024-DNA1 M2	35564NBA0	STACR	6.2984	2/25/2044	6,087,241.03	6,000,000	1	RMBS
0.99	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,073,178.10	5,862,553.12	1	RMBS
0.93	FN FS7512	3140XPB24	FN	4	5/1/2052	5,746,052.08	5,948,337.44	1	RMBS
0.93	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,713,183.22	6,634,562.88	1	RMBS
0.92	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,653,726.45	5,650,267.07	1	RMBS
0.86	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,286,232.57	5,200,000	1	RMBS
0.83	FR SD7550	3132DVL78	FR	3	2/1/2052	5,102,694.79	5,675,152.56	1	RMBS
0.81	FN FS0984	3140XGCW7	FN	3	4/1/2052	4,972,941.85	5,548,120.31	1	RMBS
0.75	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,637,418.67	5,170,368.61	1	RMBS
0.74	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,578,952.34	5,573,295.3	1	RMBS
0.73	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,484,990.35	4,976,679.61	1	RMBS
0.71	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,381,911.45	4,355,505.6	1	RMBS
0.71	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,371,619.55	4,249,395.6	1	RMBS
0.70	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,332,906.52	4,080,043.1	1	RMBS
0.69	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,221,565.80	4,946,755.6	1	RMBS
0.68	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,198,730.47	4,111,000	1	RMBS
0.67	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,145,997.57	4,077,265.21	1	RMBS
0.67	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,115,835.49	4,829,362.18	1	RMBS
0.65	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,003,621.22	4,328,539.32	1	RMBS
0.65	FHR 5570 FA	3137HMM23	FHR	5.7484	5/25/2055	4,000,982.12	3,955,325.68	1	RMBS
0.64	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,959,882.21	3,918,470.48	1	RMBS
0.62	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,813,599.49	3,807,560.33	1	RMBS
0.60	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,708,016.82	3,614,742.35	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/10/2025

0.60	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,662,758.32	3,588,000	1	RMBS
0.60	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,661,281.89	3,600,000	1	RMBS
0.58	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,595,605.70	3,533,000	1	RMBS
0.58	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,593,329.55	4,383,405.1	1	RMBS
0.58	FN MA4492	31418D7E6	FN	2	12/1/2051	3,565,855.78	4,384,010.16	1	RMBS
0.54	FNR 2024-82 FH	3136BTFZ1	FNR	5.4984	11/25/2054	3,347,419.06	3,339,920.43	1	RMBS
0.54	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,315,066.95	3,388,084.31	1	RMBS
0.51	FN MA3357	31418CWT7	FN	4	5/1/2048	3,157,335.81	3,269,717.15	1	RMBS
0.49	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,040,009.43	3,000,000	1	RMBS
0.49	CAS 2024-R05 2M2	20754XAC7	CAS	6.0484	7/25/2044	3,016,005.26	3,000,000	1	RMBS
0.49	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,008,290.95	3,695,795.98	1	RMBS
0.47	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,872,749.21	2,859,279.69	1	RMBS
0.45	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,756,400.96	2,721,517.74	1	RMBS
0.43	FR SD8288	3132DWF57	FR	5	1/1/2053	2,662,352.84	2,658,232.94	1	RMBS
0.42	FR SD5617	3132DTG20	FR	6	6/1/2054	2,580,386.78	2,480,700.45	1	RMBS
0.42	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,567,332.75	2,481,418.47	1	RMBS
0.42	FR SD4888	3132DSND0	FR	6	2/1/2054	2,564,035.40	2,472,625.82	1	RMBS
0.42	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,564,016.95	3,133,977.09	1	RMBS
0.42	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,563,641.69	2,524,521.3	1	RMBS
0.40	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,436,220.27	2,398,005.24	1	RMBS
0.39	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,385,825.05	15,808,219.58	1	RMBS
0.38	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,333,811.91	2,300,000	1	RMBS
0.35	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,152,445.70	2,139,476.37	1	RMBS
0.34	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,107,919.26	2,580,545.22	1	RMBS
0.34	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,107,488.63	2,100,000	1	RMBS
0.34	FR SD3489	3132DQ2W5	FR	2	3/1/2052	2,080,334.76	2,547,729.81	1	RMBS
0.33	STACR 2024-HQA1 M2	35564NCA9	STACR	6.3484	3/25/2044	2,025,393.39	2,000,000	1	RMBS
0.33	CAS 2024-R01 1M2	20753UAB6	CAS	6.1484	1/25/2044	2,025,110.41	2,000,000	1	RMBS
0.31	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,894,717.69	1,861,000	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/10/2025

0.31	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,882,118.88	2,111,161.01	1	RMBS
0.29	FHR 4631 GF	3137BSZD8	FHR	4.9572	11/15/2046	1,804,846.61	1,835,438.46	1	RMBS
0.28	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,715,289.28	1,865,773.59	1	RMBS
0.27	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,647,970.56	9,564,080.02	1	RMBS
0.25	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,532,637.36	11,978,123.09	1	RMBS
0.25	CAS 2024-R02 1M2	20754GAE0	CAS	6.1484	2/25/2044	1,514,348.17	1,500,000	1	RMBS
0.24	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,492,730.88	10,943,468.26	1	RMBS
0.24	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,480,568.85	1,450,000	1	RMBS
0.24	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,478,963.24	9,814,298.53	1	RMBS
0.23	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,438,257.04	1,385,838.66	1	RMBS
0.23	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,434,972.00	9,156,273.65	1	RMBS
0.23	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,430,961.05	9,296,178.18	1	RMBS
0.22	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,377,649.90	1,355,155.1	1	RMBS
0.22	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,374,327.95	7,765,412.13	1	RMBS
0.22	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,370,157.05	9,201,074.15	1	RMBS
0.22	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,333,947.79	11,660,171.61	1	RMBS
0.22	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,330,902.67	7,901,538.43	1	RMBS
0.21	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,315,474.05	1,300,000	1	RMBS
0.20	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,233,704.85	1,223,280.35	1	RMBS
0.20	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,222,859.29	8,163,536.76	1	RMBS
0.20	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,219,611.16	1,200,000	1	RMBS
0.20	GNR 2019-31 GF	38381RXE4	GNR	4.9049	3/20/2049	1,216,842.87	1,233,913.23	1	RMBS
0.19	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,187,652.77	1,172,841.98	1	RMBS
0.19	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	1,185,462.74	10,190,167.28	1	RMBS
0.19	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,173,989.71	8,117,660.59	1	RMBS
0.19	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,167,062.82	7,323,659.24	1	RMBS
0.19	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,163,384.07	1,148,000	1	RMBS
0.18	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,118,236.30	6,491,253.46	1	RMBS
0.18	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,117,811.83	6,692,449.52	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/10/2025

0.18	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,112,539.77	7,926,268.57	1	RMBS
0.18	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,110,183.65	1,089,000	1	RMBS
0.18	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,107,563.00	1,163,447.1	1	RMBS
0.18	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,098,593.73	8,397,864.09	1	RMBS
0.18	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,091,679.15	7,297,282.41	1	RMBS
0.18	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,085,016.79	6,612,580.28	1	RMBS
0.18	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,079,080.34	6,595,727.48	1	RMBS
0.17	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,056,466.47	7,157,817.63	1	RMBS
0.17	GNR 2022-207 IO	38383HXY0	GNR	3	8/20/2051	1,039,709.07	6,196,180.72	1	RMBS
0.17	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.2484	4/25/2042	1,029,374.12	1,000,000	1	RMBS
0.17	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,020,786.26	7,035,845.98	1	RMBS
0.17	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,015,754.12	1,000,000	1	RMBS
0.16	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,007,184.72	1,000,000	1	RMBS
0.16	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,002,306.37	993,927.6	1	RMBS
0.16	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	970,581.74	5,933,943.31	1	RMBS
0.16	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	970,280.30	5,342,816.73	1	RMBS
0.16	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	958,075.21	946,285.14	1	RMBS
0.16	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	954,476.43	5,524,782.25	1	RMBS
0.15	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	936,980.82	5,446,650.77	1	RMBS
0.15	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	931,130.50	5,430,586.23	1	RMBS
0.15	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	925,698.49	4,688,965.35	1	RMBS
0.15	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	925,157.14	6,199,687.08	1	RMBS
0.15	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	909,322.51	5,615,794.02	1	RMBS
0.15	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	896,379.20	5,267,864.87	1	RMBS
0.15	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	893,893.89	4,635,446.97	1	RMBS
0.14	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	875,967.66	5,408,127.64	1	RMBS
0.14	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	862,329.21	5,183,530.16	1	RMBS
0.13	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	783,697.40	5,575,396.49	1	RMBS
0.12	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	758,272.17	745,782.53	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/10/2025

0.11	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	696,723.81	710,810.9	1	RMBS
0.11	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.3484	6/25/2043	689,255.57	686,142.88	1	RMBS
0.11	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	671,827.63	664,144.2	1	RMBS
0.11	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	667,521.40	3,560,293.96	1	RMBS
0.11	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	659,407.23	5,970,675.43	1	RMBS
0.10	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	639,051.05	628,433.84	1	RMBS
0.10	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	637,211.68	635,169.26	1	RMBS
0.10	US LONG BOND(CBT) Dec25		USZ5	0	12/19/2025	612,955.28	183	100000	FUTURES CONTRACTS
0.09	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	576,604.53	3,300,081.15	1	RMBS
0.09	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	543,052.83	3,681,283	1	RMBS
0.08	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	512,724.65	3,292,130.02	1	RMBS
0.08	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	509,279.66	3,303,996.26	1	RMBS
0.08	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	486,450.48	3,259,186.04	1	RMBS
0.08	CAS 2023-R07 2M1	20753BAA0	CAS	6.2997	9/25/2043	481,498.31	478,719.74	1	RMBS
0.07	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	428,919.21	2,542,009.81	1	RMBS
0.07	FN MA5038	31418ES43	FN	5	6/1/2053	422,152.27	421,676.76	1	RMBS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	342,683.83	1,920,353.56	1	RMBS
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	169,173.42	1,162,465.33	1	RMBS
0.02	US ULTRA BOND CBT Dec25		WZN5	0	12/19/2025	122,746.08	30	100000	FUTURES CONTRACTS
0.00	US 5YR NOTE (CBT) Dec25		FVZ5	0	12/31/2025	-510.60	20	100000	FUTURES CONTRACTS
(0.01)	US 10yr Ultra Fut Dec25		UXYZ5	0	12/19/2025	-86,918.23	-55	100000	FUTURES CONTRACTS
(0.02)	US 2YR NOTE (CBT) Dec25		TUZ5	0	12/31/2025	-136,532.18	-250	200000	FUTURES CONTRACTS