

DMBS - DoubleLine Mortgage ETF
Holdings as of 9/15/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
5.59	FNCL 3 10/25	01F0306A1	FNCL	3		33,737,731.06	38,000,000	1	RMBS
4.31	FNCL 2.5 10/25	01F0226A8	FNCL	2.5		26,005,193.09	30,552,000	1	RMBS
3.06	FNCL 5.5 10/25	01F0526A5	FNCL	5.5		18,453,643.11	18,219,000	1	RMBS
2.57	FN MA5010	31418ER85	FN	5.5	5/1/2053	15,551,462.63	15,297,403.97	1	RMBS
2.46	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,849,219.02	14,614,768.13	1	RMBS
2.37	FR SD8492	3132DWNH2	FR	5	1/1/2055	14,333,067.37	14,326,750.87	1	RMBS
2.24	FN FA1962	3140W2FC0	FN	5.5	2/1/2055	13,503,031.64	13,145,822.48	1	RMBS
1.96	MSILF Government Portfolio	61747C707	MVRXX	4.1943		11,848,541.30	11,848,539.98	1	CASH
1.96	JPMorgan US Government Money M	4812C2270	MGMXX	4.2316		11,848,541.30	11,848,539.98	1	CASH
1.91	FR SD7197	3132DU7J0	FR	5.5	8/1/2054	11,517,086.33	11,247,700.88	1	RMBS
1.63	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,822,609.98	9,647,604.93	1	RMBS
1.62	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,780,703.20	9,414,459.56	1	RMBS
1.58	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,567,376.06	9,314,279.86	1	RMBS
1.56	FN FA1285	3140W1NB5	FN	3	6/1/2052	9,408,664.25	10,458,798.68	1	RMBS
1.54	FN BU1061	3140M2FB3	FN	2.5	10/1/2051	9,313,060.25	10,738,435.93	1	RMBS
1.54	FNR 2025-18 FH	3136BVAP3	FNR	5.7484	8/25/2054	9,311,592.49	9,208,059.8	1	RMBS
1.52	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,187,817.08	8,901,277.62	1	RMBS
1.49	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,993,516.52	8,742,766.57	1	RMBS
1.49	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,987,168.29	10,337,573.06	1	RMBS
1.48	FN CA7028	3140QEY22	FN	2.5	9/1/2050	8,962,856.55	10,307,249.94	1	RMBS
1.43	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,635,931.72	8,523,000	1	RMBS
1.38	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,310,649.81	9,262,860.58	1	RMBS
1.30	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,852,042.97	8,695,263.52	1	RMBS
1.28	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,755,110.14	7,549,947.28	1	RMBS
1.27	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,697,625.73	7,537,912.34	1	RMBS
1.21	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,304,065.60	7,134,932.58	1	RMBS

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1.13	FN FS7738	3140XPS42	FN	6	3/1/2054	6,836,815.27	6,550,225.22	1	RMBS
1.12	FR SL2062	31427PJG0	FR	5.5	7/1/2055	6,785,286.48	6,605,783.59	1	RMBS
1.11	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,733,648.96	6,545,587.6	1	RMBS
1.11	FR RJ4841	3142GVLX7	FR	5.5	9/1/2055	6,713,124.42	6,537,000	1	RMBS
1.09	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,577,637.11	6,403,623.99	1	RMBS
1.08	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,512,572.27	6,333,203.66	1	RMBS
1.01	STACR 2024-DNA1 M2	35564NBA0	STACR	6.2984	2/25/2044	6,087,258.91	6,000,000	1	RMBS
1.01	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,076,972.48	5,862,553.12	1	RMBS
0.96	FN FS7512	3140XPK24	FN	4	5/1/2052	5,782,332.42	5,948,337.44	1	RMBS
0.95	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,755,169.72	6,634,562.88	1	RMBS
0.94	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,672,382.99	5,650,267.07	1	RMBS
0.87	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,285,056.34	5,200,000	1	RMBS
0.85	FR SD7550	3132DVL78	FR	3	2/1/2052	5,144,012.05	5,675,152.56	1	RMBS
0.83	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,008,560.98	5,548,120.31	1	RMBS
0.77	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,671,228.91	5,170,368.61	1	RMBS
0.76	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,608,972.75	5,573,295.3	1	RMBS
0.75	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,517,246.56	4,976,679.61	1	RMBS
0.73	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,396,026.15	4,355,505.6	1	RMBS
0.72	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,377,941.84	4,249,395.6	1	RMBS
0.72	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,332,863.97	4,080,043.1	1	RMBS
0.70	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,254,571.13	4,946,755.6	1	RMBS
0.69	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,197,702.82	4,111,000	1	RMBS
0.69	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,152,033.01	4,077,265.21	1	RMBS
0.69	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,146,965.29	4,829,362.18	1	RMBS
0.67	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,032,038.76	4,328,539.32	1	RMBS
0.66	FHR 5570 FA	3137HMM23	FHR	5.7484	5/25/2055	4,001,004.30	3,955,325.68	1	RMBS
0.66	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,960,057.91	3,918,470.48	1	RMBS
0.63	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,826,128.96	3,807,560.33	1	RMBS
0.61	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,712,960.12	3,614,742.35	1	RMBS

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0.61	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,661,872.26	3,588,000	1	RMBS
0.61	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,659,667.59	3,600,000	1	RMBS
0.60	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,616,933.31	4,383,405.1	1	RMBS
0.60	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,594,705.44	3,533,000	1	RMBS
0.59	FN MA4492	31418D7E6	FN	2	12/1/2051	3,589,341.76	4,384,010.16	1	RMBS
0.55	FNR 2024-82 FH	3136BTFZ1	FNR	5.4984	11/25/2054	3,347,613.68	3,339,920.43	1	RMBS
0.55	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,331,933.37	3,388,084.31	1	RMBS
0.53	FN MA3357	31418CWT7	FN	4	5/1/2048	3,177,322.84	3,269,717.15	1	RMBS
0.50	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,039,232.20	3,000,000	1	RMBS
0.50	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,028,069.95	3,695,795.98	1	RMBS
0.50	CAS 2024-R05 2M2	20754XAC7	CAS	6.0484	7/25/2044	3,015,923.14	3,000,000	1	RMBS
0.48	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,882,066.68	2,859,279.69	1	RMBS
0.46	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,760,900.63	2,721,517.74	1	RMBS
0.44	FR SD8288	3132DWF57	FR	5	1/1/2053	2,671,095.21	2,658,232.94	1	RMBS
0.43	FR SD5617	3132DTG20	FR	6	6/1/2054	2,581,628.04	2,480,700.45	1	RMBS
0.43	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,569,312.11	3,133,977.09	1	RMBS
0.43	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,568,774.53	2,481,418.47	1	RMBS
0.43	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,567,421.53	2,524,521.3	1	RMBS
0.42	FR SD4888	3132DSND0	FR	6	2/1/2054	2,565,379.95	2,472,625.82	1	RMBS
0.40	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,439,792.49	2,398,005.24	1	RMBS
0.39	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,376,606.15	15,808,219.58	1	RMBS
0.39	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,334,028.91	2,300,000	1	RMBS
0.36	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,159,673.02	2,139,476.37	1	RMBS
0.35	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,121,698.40	2,580,545.22	1	RMBS
0.35	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,111,309.29	2,100,000	1	RMBS
0.35	FR SD3489	3132DQ2W5	FR	2	3/1/2052	2,093,913.56	2,547,729.81	1	RMBS
0.34	STACR 2024-HQA1 M2	35564NCA9	STACR	6.3484	3/25/2044	2,023,581.69	2,000,000	1	RMBS
0.33	CAS 2024-R01 1M2	20753UAB6	CAS	6.1484	1/25/2044	2,021,739.43	2,000,000	1	RMBS
0.31	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,895,765.40	2,111,161.01	1	RMBS

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0.31	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,894,261.39	1,861,000	1	RMBS
0.29	FHR 4631 GF	3137BSZD8	FHR	4.9866	11/15/2046	1,780,464.37	1,811,032.2	1	RMBS
0.29	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,727,636.94	1,865,773.59	1	RMBS
0.27	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,640,851.61	9,564,080.02	1	RMBS
0.25	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,524,777.44	11,978,123.09	1	RMBS
0.25	CAS 2024-R02 1M2	20754GAE0	CAS	6.1484	2/25/2044	1,513,409.82	1,500,000	1	RMBS
0.25	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,486,778.65	10,943,468.26	1	RMBS
0.25	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,480,237.14	1,450,000	1	RMBS
0.24	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,471,116.46	9,814,298.53	1	RMBS
0.24	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,439,157.86	1,385,838.66	1	RMBS
0.24	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,429,511.69	9,156,273.65	1	RMBS
0.24	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,423,302.38	9,296,178.18	1	RMBS
0.23	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,377,626.53	1,355,155.1	1	RMBS
0.23	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,369,127.99	7,765,412.13	1	RMBS
0.23	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,364,857.59	9,201,074.15	1	RMBS
0.22	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,329,105.75	11,660,171.61	1	RMBS
0.22	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,324,732.66	7,901,538.43	1	RMBS
0.22	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,315,092.53	1,300,000	1	RMBS
0.20	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,233,495.71	1,223,280.35	1	RMBS
0.20	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,219,283.17	1,200,000	1	RMBS
0.20	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,217,851.64	8,163,536.76	1	RMBS
0.20	GNR 2019-31 GF	38381RXE4	GNR	4.9049	3/20/2049	1,216,927.49	1,233,913.23	1	RMBS
0.20	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,187,644.69	1,172,841.98	1	RMBS
0.20	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	1,180,807.21	10,190,167.28	1	RMBS
0.19	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,169,270.46	8,117,660.59	1	RMBS
0.19	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,162,867.87	1,148,000	1	RMBS
0.19	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,161,835.00	7,323,659.24	1	RMBS
0.18	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,112,776.64	6,491,253.46	1	RMBS
0.18	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,109,925.68	1,089,000	1	RMBS

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0.18	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,109,786.75	7,926,268.57	1	RMBS
0.18	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,107,219.67	1,163,447.1	1	RMBS
0.18	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,092,940.68	8,397,864.09	1	RMBS
0.18	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,089,443.42	7,297,282.41	1	RMBS
0.18	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,083,058.95	6,692,449.52	1	RMBS
0.18	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,080,926.76	6,612,580.28	1	RMBS
0.18	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,074,342.96	6,595,727.48	1	RMBS
0.17	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,052,266.10	7,157,817.63	1	RMBS
0.17	GNR 2022-207 IO	38383H FY0	GNR	3	8/20/2051	1,035,486.48	6,196,180.72	1	RMBS
0.17	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.2484	4/25/2042	1,029,361.73	1,000,000	1	RMBS
0.17	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,017,039.76	1,000,000	1	RMBS
0.17	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,016,586.75	7,035,845.98	1	RMBS
0.17	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,006,988.90	1,000,000	1	RMBS
0.17	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,002,120.51	993,927.6	1	RMBS
0.16	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	966,314.31	5,342,816.73	1	RMBS
0.16	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	966,169.35	5,933,943.31	1	RMBS
0.16	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	958,057.39	946,285.14	1	RMBS
0.16	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	949,045.43	5,524,782.25	1	RMBS
0.15	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	933,129.56	5,446,650.77	1	RMBS
0.15	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	929,668.53	5,430,586.23	1	RMBS
0.15	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	922,420.31	4,688,965.35	1	RMBS
0.15	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	921,623.01	6,199,687.08	1	RMBS
0.15	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	906,715.84	5,615,794.02	1	RMBS
0.15	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	894,937.49	5,267,864.87	1	RMBS
0.15	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	890,310.71	4,635,446.97	1	RMBS
0.14	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	872,540.49	5,408,127.64	1	RMBS
0.14	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	860,429.93	5,183,530.16	1	RMBS
0.13	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	780,409.60	5,575,396.49	1	RMBS
0.13	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	758,224.01	745,782.53	1	RMBS

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0.12	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	696,445.03	710,810.9	1	RMBS
0.11	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.3484	6/25/2043	689,269.30	686,142.88	1	RMBS
0.11	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	671,849.41	664,144.2	1	RMBS
0.11	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	664,818.64	3,560,293.96	1	RMBS
0.11	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	656,676.48	5,970,675.43	1	RMBS
0.11	US LONG BOND(CBT) Dec25		USZ5	0	12/19/2025	640,174.70	208	100000	FUTURES CONTRACTS
0.11	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	638,960.63	628,433.84	1	RMBS
0.11	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	637,124.41	635,169.26	1	RMBS
0.10	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	574,258.20	3,300,081.15	1	RMBS
0.09	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	541,870.74	3,681,283	1	RMBS
0.08	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	511,011.46	3,292,130.02	1	RMBS
0.08	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	507,351.11	3,303,996.26	1	RMBS
0.08	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	484,609.82	3,259,186.04	1	RMBS
0.08	CAS 2023-R07 2M1	20753BAA0	CAS	6.2997	9/25/2043	481,456.85	478,719.74	1	RMBS
0.07	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	427,246.21	2,542,009.81	1	RMBS
0.07	FN MA5038	31418ES43	FN	5	6/1/2053	423,543.58	421,676.76	1	RMBS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	341,342.75	1,920,353.56	1	RMBS
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	168,774.76	1,162,465.33	1	RMBS
0.02	US ULTRA BOND CBT Dec25		WZN5	0	12/19/2025	134,937.66	30	100000	FUTURES CONTRACTS
0.00	US 10yr Ultra Fut Dec25		UXYZ5	0	12/19/2025	21,158.76	123	100000	FUTURES CONTRACTS
0.00	US 5YR NOTE (CBT) Dec25		FVZ5	0	12/31/2025	-2,542.92	20	100000	FUTURES CONTRACTS
(0.02)	US 2YR NOTE (CBT) Dec25		TUZ5	0	12/31/2025	-129,700.82	-330	200000	FUTURES CONTRACTS
(2.39)	CASH	USD		0		-14,438,903.44	-14,438,901.32	1	CASH