

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/6/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
3.45	FNCL 5.5 10/25	01F0526A5	FNCL	5.5		18,378,981.04	18,219,000	1	RMBS
2.77	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,787,000.96	14,614,768.13	1	RMBS
2.67	FR SD8492	3132DWNH2	FR	5	1/1/2055	14,227,096.03	14,326,750.87	1	RMBS
2.52	FN FA1962	3140W2FC0	FN	5.5	2/1/2055	13,461,059.13	13,145,822.48	1	RMBS
2.47	FR QD7607	3133B5NY4	FR	2	2/1/2052	13,195,577.40	16,077,013.5	1	RMBS
2.44	FN FM8731	3140XCVZ8	FN	2	9/1/2051	12,993,472.48	16,014,575.85	1	RMBS
2.42	FNCL 2.5 10/25	01F0226A8	FNCL	2.5		12,930,725.07	15,322,000	1	RMBS
2.13	FN FA2752	3140W3BW8	FN	2.5	7/1/2052	11,375,555.70	13,279,348.97	1	RMBS
1.86	FNCL 3 10/25	01F0306A1	FNCL	3		9,914,070.07	11,269,000	1	RMBS
1.83	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,778,920.97	9,647,604.93	1	RMBS
1.83	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,767,767.89	9,414,459.56	1	RMBS
1.79	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,537,638.93	9,314,279.86	1	RMBS
1.75	FN FA1285	3140W1NB5	FN	3	6/1/2052	9,321,569.99	10,458,798.68	1	RMBS
1.71	FNR 2025-18 FH	3136BVAP3	FNR	5.756	8/25/2054	9,125,529.66	9,072,257.89	1	RMBS
1.70	FN MA5503	31418FDH7	FN	5.5	10/1/2044	9,041,089.47	8,901,277.62	1	RMBS
1.68	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,947,917.78	8,742,766.57	1	RMBS
1.68	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	8,934,679.16	10,337,573.06	1	RMBS
1.61	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,609,431.64	8,523,000	1	RMBS
1.54	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,233,304.53	9,262,860.58	1	RMBS
1.46	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,779,841.92	8,695,263.52	1	RMBS
1.45	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,730,994.52	7,549,947.28	1	RMBS
1.44	FN FA0475	3140W0Q57	FN	5.5	12/1/2054	7,671,602.09	7,537,912.34	1	RMBS
1.36	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,271,221.96	7,134,932.58	1	RMBS
1.34	FN BV3049	3140MGL74	FN	3	2/1/2052	7,162,646.11	8,021,749.13	1	RMBS
1.28	FN FS7738	3140XPS42	FN	6	3/1/2054	6,830,549.92	6,550,225.22	1	RMBS
1.27	FN BU3685	3140M5CX1	FN	2	11/1/2051	6,778,347.53	8,312,949.86	1	RMBS
1.27	FR SL2062	31427PJG0	FR	5.5	7/1/2055	6,764,191.49	6,605,783.59	1	RMBS
1.26	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,695,400.83	6,545,587.6	1	RMBS

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1.25	FR RJ4841	3142GVLX7	FR	5.5	9/1/2055	6,692,227.19	6,537,000	1	RMBS
1.23	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,557,184.77	6,403,623.99	1	RMBS
1.22	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,486,281.90	6,333,203.66	1	RMBS
1.14	STACR 2024-DNA1 M2	35564NBA0	STACR	6.306	2/25/2044	6,076,226.16	6,000,000	1	RMBS
1.14	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,059,845.90	5,862,553.12	1	RMBS
1.07	FN FS7512	3140XP24	FN	4	5/1/2052	5,723,808.01	5,948,337.44	1	RMBS
1.07	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,716,228.61	6,634,562.88	1	RMBS
1.06	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,631,249.70	5,650,267.07	1	RMBS
1.04	FN FM3302	3140X6U41	FN	3	3/1/2050	5,537,763.31	6,222,008.64	1	RMBS
0.99	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,270,302.73	5,200,000	1	RMBS
0.96	FR SD7550	3132DVL78	FR	3	2/1/2052	5,097,053.94	5,675,152.56	1	RMBS
0.93	FN FS0984	3140XGCW7	FN	3	4/1/2052	4,962,523.57	5,548,120.31	1	RMBS
0.87	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,628,299.18	5,170,368.61	1	RMBS
0.86	FN FM8309	3140XCGT9	FN	2	8/1/2051	4,603,486.11	5,625,729.23	1	RMBS
0.86	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,572,741.79	5,573,295.3	1	RMBS
0.84	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,475,633.72	4,976,679.61	1	RMBS
0.84	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,454,234.31	5,153,624.97	1	RMBS
0.82	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,365,185.68	4,355,505.6	1	RMBS
0.82	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,355,824.77	4,249,395.6	1	RMBS
0.81	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,343,610.26	4,080,043.1	1	RMBS
0.79	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,216,349.92	4,946,755.6	1	RMBS
0.78	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,185,621.61	4,111,000	1	RMBS
0.77	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,133,573.90	4,077,265.21	1	RMBS
0.77	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,110,755.69	4,829,362.18	1	RMBS
0.74	FHR 5570 FA	3137HMM23	FHR	5.756	5/25/2055	3,939,603.11	3,907,931	1	RMBS
0.73	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,885,123.16	3,846,525.73	1	RMBS
0.71	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,798,458.76	3,807,560.33	1	RMBS
0.69	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,701,425.36	3,614,742.35	1	RMBS
0.69	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,656,781.03	3,600,000	1	RMBS

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0.68	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,651,361.84	3,588,000	1	RMBS
0.67	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,587,878.36	4,383,405.1	1	RMBS
0.67	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,583,979.31	3,533,000	1	RMBS
0.62	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,306,149.72	3,388,084.31	1	RMBS
0.61	FNR 2024-82 FH	3136BTFZ1	FNR	5.506	11/25/2054	3,269,516.84	3,265,500.92	1	RMBS
0.57	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,029,941.62	3,000,000	1	RMBS
0.57	CAS 2024-R05 2M2	20754XAC7	CAS	6.056	7/25/2044	3,016,324.30	3,000,000	1	RMBS
0.56	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,998,519.91	3,695,795.98	1	RMBS
0.56	MSILF Government Portfolio	61747C707	MVRXX	4.1943		2,966,420.80	2,966,418.83	1	CASH
0.56	JPMorgan US Government Money M	4812C2270	MGMXX	4.2316		2,966,420.80	2,966,418.83	1	CASH
0.54	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,864,832.29	2,859,279.69	1	RMBS
0.52	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,748,175.65	2,721,517.74	1	RMBS
0.50	FR SD8288	3132DWF57	FR	5	1/1/2053	2,651,776.97	2,658,232.94	1	RMBS
0.48	FR SD5617	3132DTG20	FR	6	6/1/2054	2,575,668.27	2,480,700.45	1	RMBS
0.48	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,570,089.06	3,133,977.09	1	RMBS
0.48	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,559,416.02	2,481,418.47	1	RMBS
0.48	FR SD4888	3132DSND0	FR	6	2/1/2054	2,559,234.67	2,472,625.82	1	RMBS
0.48	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,555,698.33	2,524,521.3	1	RMBS
0.46	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,428,667.35	2,398,005.24	1	RMBS
0.44	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,329,761.77	2,300,000	1	RMBS
0.43	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,296,473.21	15,666,487.9	1	RMBS
0.41	CASH	USD		0		2,190,670.96	2,190,670.79	1	CASH
0.40	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,144,538.49	2,139,476.37	1	RMBS
0.39	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,104,182.58	2,580,545.22	1	RMBS
0.39	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,101,190.29	2,100,000	1	RMBS
0.39	FR SD3489	3132DQ2W5	FR	2	3/1/2052	2,077,406.65	2,547,729.81	1	RMBS
0.38	STACR 2024-HQA1 M2	35564NCA9	STACR	6.356	3/25/2044	2,022,942.70	2,000,000	1	RMBS
0.38	CAS 2024-R01 1M2	20753UAB6	CAS	6.156	1/25/2044	2,019,870.41	2,000,000	1	RMBS

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0.35	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,889,052.39	1,861,000	1	RMBS
0.35	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,878,160.67	2,111,161.01	1	RMBS
0.33	FHR 4631 GF	3137BSZD8	FHR	4.9866	11/15/2046	1,771,387.66	1,811,032.2	1	RMBS
0.32	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,709,424.32	1,865,773.59	1	RMBS
0.29	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,528,889.49	11,978,123.09	1	RMBS
0.28	CAS 2024-R02 1M2	20754GAE0	CAS	6.156	2/25/2044	1,514,370.75	1,500,000	1	RMBS
0.28	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,482,383.65	9,564,080.02	1	RMBS
0.28	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,476,217.72	1,450,000	1	RMBS
0.28	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,476,036.37	10,856,408.24	1	RMBS
0.27	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,436,176.51	9,742,856.45	1	RMBS
0.27	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,423,631.29	9,126,026.61	1	RMBS
0.25	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,357,502.22	7,694,443.6	1	RMBS
0.25	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,348,450.67	9,138,700.16	1	RMBS
0.25	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,341,511.33	1,320,533.99	1	RMBS
0.25	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,341,388.66	9,139,689.35	1	RMBS
0.25	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,327,776.67	11,660,171.61	1	RMBS
0.25	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,316,319.56	7,822,698.18	1	RMBS
0.25	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,311,017.71	1,300,000	1	RMBS
0.23	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,216,512.55	1,207,226.87	1	RMBS
0.23	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,215,451.12	1,200,000	1	RMBS
0.23	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,210,010.59	8,112,879.43	1	RMBS
0.23	GNR 2019-31 GF	38381RXE4	GNR	4.6999	3/20/2049	1,200,585.68	1,223,546.42	1	RMBS
0.22	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	1,180,663.75	10,190,167.28	1	RMBS
0.22	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,164,214.15	7,323,659.24	1	RMBS
0.22	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,162,539.32	8,029,028.34	1	RMBS
0.22	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,153,221.09	1,148,000	1	RMBS
0.21	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,136,371.46	1,124,041.17	1	RMBS
0.21	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,113,803.93	6,491,253.46	1	RMBS
0.21	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,109,430.18	7,926,268.57	1	RMBS

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0.21	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,106,757.92	1,089,000	1	RMBS
0.21	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,097,989.07	1,163,447.1	1	RMBS
0.21	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,094,618.08	8,397,864.09	1	RMBS
0.20	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,082,318.22	6,692,449.52	1	RMBS
0.20	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,081,747.49	6,612,580.28	1	RMBS
0.20	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,068,188.85	7,238,819.67	1	RMBS
0.20	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,063,345.71	6,500,550.7	1	RMBS
0.19	GNR 2022-207 IO	38383HFX0	GNR	3	8/20/2051	1,039,695.42	6,149,865.24	1	RMBS
0.19	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.256	4/25/2042	1,030,030.48	1,000,000	1	RMBS
0.19	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,026,099.44	7,092,453.86	1	RMBS
0.19	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,012,482.12	1,000,000	1	RMBS
0.19	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	1/25/2063	1,006,950.91	1,000,000	1	RMBS
0.19	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,004,924.05	1,000,000	1	RMBS
0.19	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	996,496.57	6,947,989.31	1	RMBS
0.18	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	985,620.85	978,693.81	1	RMBS
0.18	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	965,218.87	5,933,943.31	1	RMBS
0.18	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	957,138.09	5,312,670.48	1	RMBS
0.18	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	946,075.68	4,587,279.77	1	RMBS
0.18	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	941,717.93	5,477,166.04	1	RMBS
0.17	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	927,716.57	5,430,586.23	1	RMBS
0.17	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	926,559.12	5,615,794.02	1	RMBS
0.17	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	924,788.28	4,688,965.35	1	RMBS
0.17	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	924,313.57	5,390,911.03	1	RMBS
0.17	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	923,433.49	912,460.53	1	RMBS
0.17	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	896,353.53	6,158,130.09	1	RMBS
0.17	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	893,643.93	5,267,864.87	1	RMBS
0.16	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	874,436.74	5,408,127.64	1	RMBS
0.16	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	859,245.93	5,183,530.16	1	RMBS
0.15	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	773,818.99	5,524,991.39	1	RMBS

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0.14	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	732,673.67	721,344.22	1	RMBS
0.13	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	691,202.98	706,626.63	1	RMBS
0.12	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	664,165.70	3,527,366.77	1	RMBS
0.12	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	646,665.33	639,841.38	1	RMBS
0.12	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	641,358.15	5,922,111.22	1	RMBS
0.12	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.356	6/25/2043	627,772.84	625,877.42	1	RMBS
0.12	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	621,926.94	612,162.23	1	RMBS
0.12	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	619,430.69	617,804.2	1	RMBS
0.11	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	568,892.46	3,267,489.83	1	RMBS
0.10	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	533,299.68	3,628,568	1	RMBS
0.10	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	510,924.18	3,292,130.02	1	RMBS
0.09	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	506,529.09	3,303,996.26	1	RMBS
0.09	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	470,424.25	3,251,474.07	1	RMBS
0.08	CAS 2023-R07 2M1	20753BAA0	CAS	6.306	9/25/2043	449,520.89	447,465.39	1	RMBS
0.08	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	424,835.84	2,529,292.04	1	RMBS
0.08	FN MA5038	31418ES43	FN	5	6/1/2053	420,478.08	421,676.76	1	RMBS
0.06	US ULTRA BOND CBT Dec25		WNZ5	0	12/19/2025	340,998.38	-335	100000	FUTURES CONTRACTS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	339,136.86	1,906,625.98	1	RMBS
0.03	US 2YR NOTE (CBT) Dec25		TUZ5	0	12/31/2025	171,515.29	-780	200000	FUTURES CONTRACTS
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	168,384.32	1,162,465.33	1	RMBS
0.03	US LONG BOND(CBT) Dec25		USZ5	0	12/19/2025	147,886.33	478	100000	FUTURES CONTRACTS
(0.04)	US 10yr Ultra Fut Dec25		UXYZ5	0	12/19/2025	-216,260.96	318	100000	FUTURES CONTRACTS
(0.16)	US 5YR NOTE (CBT) Dec25		FVZ5	0	12/31/2025	-838,886.63	1,900	100000	FUTURES CONTRACTS
(1.17)	FNCL 3 11/25	01F0306B9	FNCL	3		-6,246,333.31	-7,100,000	1	RMBS
(5.91)	FNCL 2 10/25	01F0206A2	FNCL	2		-31,496,438.88	-39,000,000	1	RMBS