

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/24/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
4.37	FNCL 5 11/25	01F0506B7	FNCL	5		24,970,527.23	25,000,000	1	RMBS
3.23	FNCL 5.5 11/25	01F0526B3	FNCL	5.5		18,449,216.15	18,219,000	1	RMBS
3.06	CASH	USD		0		17,464,553.86	17,464,551.06	1	CASH
2.62	FN FA2598	3140W23G4	FN	2	10/1/2052	14,980,718.98	18,206,379.85	1	RMBS
2.62	FNCL 3 11/25	01F0306B9	FNCL	3		14,936,771.75	16,719,000	1	RMBS
2.59	FN FA2724	3140W3A25	FN	5.5	9/1/2055	14,813,681.83	14,581,644.47	1	RMBS
2.49	FR SD8492	3132DWNH2	FR	5	1/1/2055	14,235,979.57	14,242,429.78	1	RMBS
2.47	FR QB3577	3133A96N0	FR	2	9/1/2050	14,084,527.75	17,011,488.55	1	RMBS
2.46	FR SL2133	31427PLP7	FR	2	1/1/2052	14,057,090.70	16,899,806.02	1	RMBS
2.34	FN FA1962	3140W2FC0	FN	5.5	2/1/2055	13,347,152.83	12,978,055.57	1	RMBS
2.33	FN BU3800	3140M5GJ8	FN	2	12/1/2051	13,317,694.83	16,148,552	1	RMBS
1.93	FN CB3038	3140QNLU4	FN	2	3/1/2052	11,016,727.93	13,307,686.12	1	RMBS
1.69	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	9,672,181.33	9,297,098.76	1	RMBS
1.68	FR SL0810	31427M3U3	FR	5.5	4/1/2055	9,601,151.00	9,429,523.08	1	RMBS
1.66	FN FA0950	3140W1BU6	FN	5.5	3/1/2055	9,454,163.56	9,192,714.11	1	RMBS
1.64	FN FA1285	3140W1NB5	FN	3	6/1/2052	9,388,528.16	10,369,066.73	1	RMBS
1.58	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	9,001,241.06	10,257,437.13	1	RMBS
1.55	FN FS9026	3140XRA47	FN	5.5	9/1/2053	8,845,604.61	8,608,180.85	1	RMBS
1.54	FN MA5503	31418FDH7	FN	5.5	10/1/2044	8,776,212.74	8,604,823.9	1	RMBS
1.51	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,625,480.25	8,523,000	1	RMBS
1.45	FR QD8212	3133B6DR8	FR	3	3/1/2052	8,296,269.94	9,188,774.05	1	RMBS
1.37	FR SD5573	3132DTFN5	FR	3	8/1/2052	7,839,065.75	8,624,471.41	1	RMBS
1.36	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,753,289.30	7,538,878.32	1	RMBS
1.28	FN CB9973	3140QWCK6	FN	5.5	2/1/2055	7,283,731.01	7,114,672.42	1	RMBS
1.19	FR SL2062	31427PJG0	FR	5.5	7/1/2055	6,781,780.34	6,594,228.96	1	RMBS
1.18	FN FS7738	3140XPS42	FN	6	3/1/2054	6,757,403.27	6,461,491.44	1	RMBS
1.17	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,691,139.89	6,511,692.47	1	RMBS
1.16	FR RJ4841	3142GVLX7	FR	5.5	9/1/2055	6,640,022.27	6,457,845.69	1	RMBS

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1.15	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,556,860.50	6,375,532.33	1	RMBS
1.13	FR QA4496	31339U7H7	FR	3.5	9/1/2049	6,454,471.10	6,875,417.16	1	RMBS
1.13	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	6,444,937.21	6,258,565.61	1	RMBS
1.06	STACR 2024-DNA1 M2	35564NBA0	STACR	6.1328	2/25/2044	6,075,073.72	6,000,000	1	RMBS
1.05	FN BT2642	3140LQ5C0	FN	2.5	5/1/2051	6,007,297.47	6,952,849.14	1	RMBS
1.05	FR SD3530	3132DQ4P8	FR	6	8/1/2053	6,006,743.71	5,795,773.92	1	RMBS
1.01	FN FS7512	3140XPB24	FN	4	5/1/2052	5,751,766.42	5,900,541.05	1	RMBS
1.00	FN CA6032	3140QDV27	FN	2.5	6/1/2050	5,732,932.71	6,554,229.96	1	RMBS
0.99	FN FS7252	3140XPBW8	FN	5	11/1/2053	5,624,000.90	5,606,831.83	1	RMBS
0.92	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,278,874.13	5,200,000	1	RMBS
0.90	FR SD7550	3132DVL78	FR	3	2/1/2052	5,129,957.08	5,628,796.72	1	RMBS
0.87	FN FS0984	3140XGCW7	FN	3	4/1/2052	4,983,032.43	5,482,548.39	1	RMBS
0.83	MSILF Government Portfolio	61747C707	MVRXX	4.041		4,727,215.94	4,727,213.4	1	CASH
0.83	JPMorgan US Government Money M	4812C2270	MGMXX	4.0848		4,727,215.94	4,727,213.4	1	CASH
0.82	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,690,376.31	5,158,507.31	1	RMBS
0.81	FN FM8309	3140XCGT9	FN	2	8/1/2051	4,627,994.99	5,570,873.1	1	RMBS
0.81	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,606,232.61	5,530,231.99	1	RMBS
0.79	FR SD7512	3132DVKZ7	FR	3	2/1/2050	4,512,920.39	4,938,763.67	1	RMBS
0.78	FN CA7028	3140QEY22	FN	2.5	9/1/2050	4,478,050.33	5,104,115.46	1	RMBS
0.76	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,359,641.72	4,321,095.5	1	RMBS
0.76	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,327,477.69	4,204,720.04	1	RMBS
0.74	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,236,157.88	4,892,318.07	1	RMBS
0.73	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,192,062.22	4,111,000	1	RMBS
0.73	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,152,830.55	3,907,067.95	1	RMBS
0.73	FR SL1460	31427NTS8	FR	5.5	6/1/2055	4,144,318.56	4,069,451.06	1	RMBS
0.72	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	4,116,618.90	4,761,777.99	1	RMBS
0.67	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,804,358.36	3,785,604.44	1	RMBS
0.66	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	3,775,237.19	3,734,963.68	1	RMBS

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0.65	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,687,765.19	3,585,791.38	1	RMBS
0.64	FNCL 2.5 11/25	01F0226B6	FNCL	2.5		3,666,202.61	4,279,000	1	RMBS
0.64	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,662,868.61	3,600,000	1	RMBS
0.64	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,657,022.68	3,588,000	1	RMBS
0.63	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,624,801.56	4,362,136.3	1	RMBS
0.63	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,590,108.48	3,533,000	1	RMBS
0.58	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,312,004.38	3,362,175.88	1	RMBS
0.56	FNR 2024-82 FH	3136BTFZ1	FNR	5.3328	11/25/2054	3,182,714.57	3,172,702.94	1	RMBS
0.53	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	3,047,624.51	3,000,000	1	RMBS
0.53	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,029,310.31	3,675,801.26	1	RMBS
0.53	CAS 2024-R05 2M2	20754XAC7	CAS	5.8828	7/25/2044	3,014,958.10	3,000,000	1	RMBS
0.50	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,879,085.91	2,854,014.45	1	RMBS
0.48	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,731,390.57	14,134,854.85	1	RMBS
0.48	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,730,899.60	14,135,102.74	1	RMBS
0.48	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,715,907.99	2,679,127.02	1	RMBS
0.46	FR SD8288	3132DWF57	FR	5	1/1/2053	2,645,888.14	2,635,379.49	1	RMBS
0.45	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,594,827.60	3,133,976.73	1	RMBS
0.45	FR SD5617	3132DTG20	FR	6	6/1/2054	2,548,494.05	2,447,944.95	1	RMBS
0.44	FR SD4888	3132DSND0	FR	6	2/1/2054	2,536,442.53	2,443,837.25	1	RMBS
0.44	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,521,205.43	2,480,271.3	1	RMBS
0.42	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,403,413.38	2,363,933.64	1	RMBS
0.41	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,334,038.64	2,300,000	1	RMBS
0.40	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,270,230.10	15,511,385.23	1	RMBS
0.38	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,150,017.47	2,130,079.63	1	RMBS
0.37	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,121,101.81	2,562,085.89	1	RMBS
0.37	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,107,657.32	2,100,000	1	RMBS
0.37	FR SD3489	3132DQ2W5	FR	2	3/1/2052	2,092,939.73	2,528,132.52	1	RMBS
0.35	STACR 2024-HQA1 M2	35564NCA9	STACR	6.1828	3/25/2044	2,023,633.50	2,000,000	1	RMBS
0.35	CAS 2024-R01 1M2	20753UAB6	CAS	5.9828	1/25/2044	2,019,722.89	2,000,000	1	RMBS

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0.33	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,892,037.29	1,861,000	1	RMBS
0.33	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,889,639.55	2,090,774.95	1	RMBS
0.31	FHR 4631 GF	3137BSZD8	FHR	4.8482	11/15/2046	1,763,187.07	1,796,624.77	1	RMBS
0.30	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,724,566.26	1,853,653.18	1	RMBS
0.26	CAS 2024-R02 1M2	20754GAE0	CAS	5.9828	2/25/2044	1,510,653.21	1,500,000	1	RMBS
0.26	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,481,771.80	1,450,000	1	RMBS
0.26	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,466,186.46	9,509,221.46	1	RMBS
0.26	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,465,826.80	10,785,347.34	1	RMBS
0.25	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,421,223.05	9,664,818.19	1	RMBS
0.25	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,417,198.26	9,096,079.78	1	RMBS
0.25	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,399,700.44	11,877,049.13	1	RMBS
0.23	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,330,103.05	9,090,752.64	1	RMBS
0.23	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,313,547.20	1,300,000	1	RMBS
0.23	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,310,161.81	1,286,952.84	1	RMBS
0.23	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,309,448.19	1,300,000	1	RMBS
0.23	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,308,175.11	9,029,365.87	1	RMBS
0.23	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,303,607.97	11,547,208.23	1	RMBS
0.23	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,303,025.67	7,764,286.27	1	RMBS
0.22	US LONG BOND(CBT) Dec25		USZ5	0	12/19/2025	1,268,914.90	518	100000	FUTURES CONTRACTS
0.22	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,243,584.44	7,628,270.51	1	RMBS
0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,217,688.80	1,200,000	1	RMBS
0.21	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,199,688.59	8,058,343.84	1	RMBS
0.21	GNR 2019-31 GF	38381RXE4	GNR	4.5955	3/20/2049	1,192,638.08	1,212,657.99	1	RMBS
0.21	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,183,446.73	1,175,429.22	1	RMBS
0.20	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,155,427.37	1,148,000	1	RMBS
0.20	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,152,327.43	7,988,841.87	1	RMBS
0.20	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,151,385.46	11,934,285.42	1	RMBS
0.20	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,147,771.71	7,284,739	1	RMBS
0.19	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,108,511.50	1,089,000	1	RMBS

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0.19	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,100,924.35	6,427,163.03	1	RMBS
0.19	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,100,616.07	1,154,788.5	1	RMBS
0.19	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,096,402.89	1,084,366.16	1	RMBS
0.19	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,089,866.19	7,846,813.42	1	RMBS
0.19	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,068,760.33	6,625,874.42	1	RMBS
0.19	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	1,064,883.97	10,054,158.39	1	RMBS
0.19	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,056,623.17	7,175,127.94	1	RMBS
0.18	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,045,119.71	6,443,863.76	1	RMBS
0.18	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.256	4/25/2042	1,029,260.34	1,000,000	1	RMBS
0.18	GNR 2022-207 IO	38383HXY0	GNR	3	8/20/2051	1,028,683.74	6,110,145.47	1	RMBS
0.18	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,020,657.01	6,569,611.99	1	RMBS
0.18	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	1,015,461.89	1,000,000	1	RMBS
0.18	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	1,011,437.11	1,000,000	1	RMBS
0.18	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	1,010,375.25	1,000,000	1	RMBS
0.18	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,000,744.31	7,025,280.45	1	RMBS
0.17	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	990,953.52	6,904,106.2	1	RMBS
0.17	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	982,652.76	8,334,929.93	1	RMBS
0.17	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	972,553.68	966,223.32	1	RMBS
0.17	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	958,121.55	5,896,035.97	1	RMBS
0.17	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	945,122.35	5,262,651.27	1	RMBS
0.16	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	934,452.38	4,559,114.62	1	RMBS
0.16	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	930,598.87	5,433,473.44	1	RMBS
0.16	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	919,146.78	5,394,436.62	1	RMBS
0.16	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	915,099.16	5,573,025.5	1	RMBS
0.16	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	909,447.34	5,318,590.51	1	RMBS
0.16	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	908,710.89	898,523.04	1	RMBS
0.16	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	905,633.78	4,648,651.77	1	RMBS
0.16	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	887,159.73	6,075,968.63	1	RMBS
0.15	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	880,514.55	5,212,100.93	1	RMBS

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0.15	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	860,590.44	5,333,582.74	1	RMBS
0.15	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	843,463.69	5,127,347.56	1	RMBS
0.13	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	764,360.96	5,476,974.39	1	RMBS
0.12	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	711,319.43	699,448.07	1	RMBS
0.12	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	677,014.56	688,311.36	1	RMBS
0.11	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	655,737.43	3,498,375.01	1	RMBS
0.11	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	635,550.71	5,856,772.08	1	RMBS
0.11	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.1828	6/25/2043	627,752.33	625,877.42	1	RMBS
0.11	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	622,728.48	614,788.23	1	RMBS
0.11	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	606,166.92	604,569.63	1	RMBS
0.10	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	593,150.59	584,191.1	1	RMBS
0.10	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	562,459.46	3,252,393.37	1	RMBS
0.09	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	529,513.31	3,619,852.48	1	RMBS
0.09	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	504,325.58	3,279,742.73	1	RMBS
0.09	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	500,472.06	3,255,876.36	1	RMBS
0.08	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	468,981.68	3,243,786.28	1	RMBS
0.08	CAS 2023-R07 2M1	20753BAA0	CAS	6.1328	9/25/2043	449,714.09	447,465.39	1	RMBS
0.07	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	425,713.81	2,516,854.48	1	RMBS
0.07	FN MA5038	31418ES43	FN	5	6/1/2053	419,633.82	418,140.2	1	RMBS
0.06	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	336,494.89	1,898,967.27	1	RMBS
0.05	US 5YR NOTE (CBT) Dec25		FVZ5	0	12/31/2025	299,466.86	1,880	100000	FUTURES CONTRACTS
0.05	US 10yr Ultra Fut Dec25		UXYZ5	0	12/19/2025	271,635.90	338	100000	FUTURES CONTRACTS
0.03	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	166,249.32	1,150,469.53	1	RMBS
(0.02)	US 2YR NOTE (CBT) Dec25		TUZ5	0	12/31/2025	-106,705.34	-940	200000	FUTURES CONTRACTS
(0.14)	US ULTRA BOND CBT Dec25		WNZ5	0	12/19/2025	-789,622.91	-335	100000	FUTURES CONTRACTS
(1.04)	FNCL 3.5 11/25	01F0326B5	FNCL	3.5		-5,942,575.50	-6,400,000	1	RMBS
(7.13)	FNCL 2 11/25	01F0206B0	FNCL	2		-40,722,320.86	-49,685,000	1	RMBS