

DMBS - DoubleLine Mortgage ETF  
Holdings as of 5/3/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
3.10	FN CB7270	3140QTCG2	FN	6	10/1/2053	9,906,699.41	9,826,016.54	1	RMBS
3.03	FN FS6744	3140XNP65	FN	2.5	10/1/2051	9,679,501.77	11,753,858.88	1	RMBS
3.01	G2 785730	3622ABHF2	G2	3	11/20/2051	9,621,304.75	11,176,568.2	1	RMBS
2.79	FR SD4608	3132DSDM1	FR	2.5	8/1/2051	8,900,501.96	10,793,197.69	1	RMBS
2.44	MSILF Government Portfolio	61747C707	MVRXX	5.2242		7,786,435.04	7,786,435.91	1	CASH
2.44	JPMorgan US Government Money M	4812C2270	MGMXX	5.2477		7,786,435.04	7,786,435.91	1	CASH
2.43	G2 786184	3622ABXM9	G2	3	2/20/2052	7,754,894.09	8,963,021.1	1	RMBS
2.31	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,379,953.02	7,400,520.6	1	RMBS
1.96	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,242,764.38	7,612,485.6	1	RMBS
1.89	STACR 2024-DNA1 M2	35564NBA0	STACR	7.28	2/25/2044	6,029,566.85	6,000,000	1	RMBS
1.89	STACR 2024-HQA1 M2	35564NCA9	STACR	7.33	3/25/2044	6,020,196.19	6,000,000	1	RMBS
1.87	FR QH2160	3133CEMH2	FR	6	10/1/2053	5,966,583.92	5,892,301.13	1	RMBS
1.79	G2 MA5191	36179TXU4	G2	3.5	5/20/2048	5,726,031.11	6,323,206.95	1	RMBS
1.78	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	5,681,182.88	5,660,020.63	1	RMBS
1.75	FR SD7550	3132DVL78	FR	3	2/1/2052	5,592,022.79	6,507,731.44	1	RMBS
1.72	GNR 2015-124 VZ	38379QPV1	GNR	3.5	9/20/2045	5,488,508.20	6,074,239.48	1	RMBS
1.70	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,431,537.18	6,349,904.38	1	RMBS
1.61	FN FM7529	3140XBLK4	FN	3	5/1/2051	5,125,852.74	6,016,645.85	1	RMBS
1.55	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,949,476.93	4,983,259.42	1	RMBS
1.53	FNCL 2.5 5/24	01F022659	FNCL	2.5		4,872,698.23	6,047,000	1	RMBS
1.52	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,866,992.83	4,721,015.56	1	RMBS
1.50	FR SD8373	3132DWJS3	FR	6	11/1/2053	4,790,233.29	4,780,901.1	1	RMBS
1.50	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,780,425.23	4,940,354.85	1	RMBS
1.45	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,645,353.73	5,665,991.72	1	RMBS
1.45	FR SD4400	3132E03H3	FR	2	2/1/2051	4,622,627.90	5,892,811.44	1	RMBS
1.45	FN FS5600	3140XMGJ9	FN	2.5	6/1/2052	4,618,276.21	5,629,539.43	1	RMBS

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1.44	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,603,612.02	5,670,983.1	1	RMBS
1.36	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,349,346.44	4,959,379.14	1	RMBS
1.26	FR SD3354	3132DQWP7	FR	5	6/1/2053	4,022,902.89	4,177,223.65	1	RMBS
1.25	FR SD0500	3132DMRV9	FR	3	8/1/2050	3,993,737.33	4,643,841.05	1	RMBS
1.25	FN FS6480	3140XNFW9	FN	2.5	11/1/2051	3,983,906.93	4,831,088.05	1	RMBS
1.23	FR SD2969	3132DQJN7	FR	2.5	5/1/2052	3,916,348.83	4,773,911.47	1	RMBS
1.22	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,900,276.64	3,936,124.43	1	RMBS
1.22	FN FM4752	3140X8H67	FN	2.5	11/1/2050	3,884,083.13	4,728,992.21	1	RMBS
1.20	FR SD4270	3132E0W73	FR	2	2/1/2052	3,821,164.06	4,866,330.85	1	RMBS
1.19	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,814,516.80	4,880,094.75	1	RMBS
1.16	FN MA4492	31418D7E6	FN	2	12/1/2051	3,717,892.12	4,814,905.73	1	RMBS
1.15	FR RB5166	3133KYW39	FR	3	7/1/2042	3,686,207.50	4,218,019.09	1	RMBS
1.13	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,596,514.22	3,841,050.88	1	RMBS
1.10	FN MA3357	31418CWT7	FN	4	5/1/2048	3,521,753.33	3,801,371	1	RMBS
1.02	FN CB6266	3140QR6C2	FN	6	5/1/2053	3,258,544.93	3,237,896.96	1	RMBS
0.98	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,120,893.70	4,045,416.01	1	RMBS
0.97	FR RA9431	3133KRPQ1	FR	5.5	7/1/2053	3,108,135.56	3,141,048.77	1	RMBS
0.92	GNR 2018-146 Z	38381AHY5	GNR	3.5	10/20/2048	2,950,159.44	3,343,309.67	1	RMBS
0.92	FR SD4888	3132DSND0	FR	6	2/1/2054	2,928,870.34	2,901,918.35	1	RMBS
0.91	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,916,967.85	2,896,042.71	1	RMBS
0.91	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,898,405.34	2,942,884.08	1	RMBS
0.91	FR SD8288	3132DWF57	FR	5	1/1/2053	2,897,077.16	3,009,232.44	1	RMBS
0.89	FR SD3592	3132DQ7D2	FR	5.5	8/1/2053	2,857,314.94	2,892,808.32	1	RMBS
0.86	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,750,256.42	2,794,377.54	1	RMBS
0.82	G2 MA5076	36179TT96	G2	3	3/20/2048	2,612,723.33	2,983,483	1	RMBS
0.81	G2 786540	3622ACEM8	G2	3.5	2/20/2050	2,599,387.31	2,851,121.78	1	RMBS
0.79	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,523,451.49	17,883,381.05	1	RMBS
0.75	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,396,128.74	2,474,345.58	1	RMBS
0.72	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,312,808.15	3,133,983.73	1	RMBS

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0.70	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,224,423.89	2,868,499.26	1	RMBS
0.66	FHR 4631 GF	3137BSZD8	FHR	5.9445	11/15/2046	2,108,572.60	2,142,053.51	1	RMBS
0.63	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	2,025,587.25	2,000,000	1	RMBS
0.63	CAS 2024-R01 1M2	20753UAB6	CAS	7.13	1/25/2044	2,012,378.93	2,000,000	1	RMBS
0.62	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,987,421.39	1,951,792.68	1	RMBS
0.60	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,924,757.74	1,933,054.8	1	RMBS
0.60	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,909,863.67	1,926,064.93	1	RMBS
0.59	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,867,783.53	1,868,181.14	1	RMBS
0.57	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,831,169.34	2,088,007.88	1	RMBS
0.56	FN FM8533	3140XCPT9	FN	2.5	3/1/2051	1,800,110.49	2,182,906.53	1	RMBS
0.53	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,701,072.10	1,688,014.04	1	RMBS
0.52	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,664,493.03	1,661,382.14	1	RMBS
0.50	CASH	USD		0		1,603,355.50	1,603,356.07	1	CASH
0.50	STACR 2023-HQA2 M1A	35564K2F5	STACR	7.33	6/25/2043	1,599,153.87	1,585,823	1	RMBS
0.47	CAS 2024-R02 1M2	20754GAE0	CAS	7.13	2/25/2044	1,506,417.93	1,500,000	1	RMBS
0.45	GNR 2018-22 GZ	38380KD28	GNR	3	2/20/2048	1,437,617.86	1,674,226.42	1	RMBS
0.44	GNR 2019-31 GF	38381RXE4	GNR	5.8799	3/20/2049	1,400,441.75	1,420,845.25	1	RMBS
0.44	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,392,408.85	1,386,242.91	1	RMBS
0.39	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,236,185.53	1,357,967.7	1	RMBS
0.36	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,144,764.99	8,231,446.51	1	RMBS
0.33	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	1,052,951.74	6,118,371.14	1	RMBS
0.33	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	1,048,877.82	5,409,786.85	1	RMBS
0.33	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	1,046,534.36	5,986,257.74	1	RMBS
0.33	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	1,041,908.10	5,978,211.27	1	RMBS
0.32	STACR 2022-DNA3 M1B	35564KUX5	STACR	8.23	4/25/2042	1,037,042.38	1,000,000	1	RMBS
0.32	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	1,027,518.48	6,292,322.34	1	RMBS
0.32	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	1,020,267.80	6,293,752.35	1	RMBS
0.32	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	1,015,153.05	6,487,726.39	1	RMBS
0.32	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	1,007,742.73	6,315,491.53	1	RMBS

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0.31	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	997,136.49	5,281,128.12	1	RMBS
0.31	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	983,369.45	986,094.35	1	RMBS
0.31	GNR 2016-116 DF	38380AKF3	GNR	5.8299	9/20/2046	976,926.53	995,607.81	1	RMBS
0.30	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	972,162.98	962,191.17	1	RMBS
0.29	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	939,044.82	924,994.02	1	RMBS
0.28	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	886,387.18	1,034,660.28	1	RMBS
0.28	CAS 2023-R07 2M1	20753BAA0	CAS	7.28	9/25/2043	886,249.89	879,588.63	1	RMBS
0.27	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	877,983.92	932,619.71	1	RMBS
0.27	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	871,847.50	889,327.75	1	RMBS
0.26	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	838,448.39	843,411.81	1	RMBS
0.25	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	806,795.69	851,480.27	1	RMBS
0.23	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	727,906.60	4,074,071.37	1	RMBS
0.21	STACR 2021-HQA3 M1	35564KJG5	STACR	6.18	9/25/2041	664,467.12	667,623.21	1	RMBS
0.18	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	566,929.32	3,732,346.88	1	RMBS
0.18	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	566,511.07	4,024,594.72	1	RMBS
0.15	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	476,645.39	3,594,958.28	1	RMBS
0.15	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	472,309.66	2,978,992.48	1	RMBS
0.14	FN MA5038	31418ES43	FN	5	6/1/2053	454,960.39	472,636.31	1	RMBS
0.11	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	351,129.71	2,169,654.85	1	RMBS
0.06	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	187,441.80	1,369,150.91	1	RMBS
0.03	US LONG BOND(CBT) Jun24		USM4	0	6/18/2024	88,869.55	116	100000	FUTURES CONTRACTS
0.02	US 10yr Ultra Fut Jun24		UXYM4	0	6/18/2024	69,914.33	40	100000	FUTURES CONTRACTS
(0.02)	US 5YR NOTE (CBT) Jun24		FVM4	0	6/28/2024	-77,618.38	295	100000	FUTURES CONTRACTS
(0.06)	US 2YR NOTE (CBT) Jun24		TUM4	0	6/28/2024	-198,565.26	130	200000	FUTURES CONTRACTS