

DoubleLine Shiller Enhanced International CAPE
Portfolio Holdings as of September 30, 2022 (unaudited)

SECURITY NAME	TICKER/ MATURITY	COUPON	QUANTITY	TOTAL COST	MARKET VALUE
3650R 2021-PF1 COM MTG TRUST X	18-Nov-2054	1.224%	2,400,000.000	214,140.55	171,635.76
ADANI INTERNATIONA	16-Feb-2031	3.000%	192,000.000	158,070.24	147,776.55
AJAX MORTGAGE LOAN TR 2021-C A	25-Jan-2061	2.115%	330,826.610	330,821.74	306,430.46
ALEN MORTGAGE TR 2021-ACEN	17-Apr-2034	5.918%	100,000.000	100,000.00	92,202.29
ALLEGRO CLO LTD 2019-10R	20-Apr-2032	3.860%	500,000.000	500,000.00	487,515.69
AMERICAN EXPRESS CO	04-Mar-2025	3.218%	50,000.000	50,000.00	49,969.48
AMERICAN EXPRESS CO	03-May-2024	3.375%	50,000.000	49,995.00	48,782.64
ARBOR MTF MTG SEC TR 2021-MF2	15-Jun-2054	1.231%	1,636,263.630	136,504.35	110,694.87
ARBOR RLT COM NT 2021-FL1	17-Dec-2035	5.768%	130,000.000	130,315.04	123,807.32
AREIT TRUST 2019-CRE3	14-Sep-2036	5.686%	231,000.000	231,095.32	219,326.18
ATHENE GLOBAL FUNDING	24-May-2024	2.984%	105,000.000	105,053.62	103,053.07
AVOLON HLDGS FDG LTD	01-Oct-2023	5.125%	105,000.000	108,040.58	103,288.19
B A T INTL FIN PLC DISC COML F	25-Mar-2026	1.668%	10,000.000	9,983.80	8,655.30
BANCO CONTINENTAL S.A.E.	10-Dec-2025	2.750%	150,000.000	150,000.00	131,061.75
BANCO DE CREDITO DEL PERU	01-Jul-2030	3.125%	100,000.000	100,333.73	87,651.57
BANCO INTERNATIONAL DEL PERU S	08-Jul-2030	4.000%	150,000.000	150,389.83	133,881.00
BANCO NAEL DE COMERCIO EXT MTN	11-Aug-2031	2.720%	200,000.000	176,529.59	172,678.31
BANK 2021-BNK36	17-Sep-2064	1.020%	2,763,688.080	170,428.53	135,145.45
BANK HAPOALIM B.M.	21-Jan-2032	3.255%	200,000.000	174,967.82	167,173.80
BANK NOVA SCOTIA B C	31-Jul-2024	0.650%	55,000.000	54,537.94	50,826.50
BANK OF MONTREAL	08-Mar-2024	2.994%	100,000.000	100,000.00	99,719.16
BAT CAP CORP	06-Sep-2024	2.789%	95,000.000	95,076.89	90,395.83
BB-UBS TRUST 2012-SHOW	07-Nov-2036	0.278%	3,844,000.000	28,543.77	13,735.38
BENCHMARK MTG TR 2018-B2	17-Feb-2051	0.573%	5,767,114.510	121,092.26	84,337.13
BENCHMARK MTG TR 2021-B26	17-Jun-2054	0.639%	2,271,000.000	114,050.77	92,701.08
BENCHMARK MTG TR 2021-B28	17-Aug-2054	1.398%	1,808,724.090	169,955.94	134,861.72
BK LEUMI LE ISRAEL	29-Jan-2031	3.275%	200,000.000	179,179.78	170,500.00
BK OF AMERICA CORP	05-Mar-2024	3.948%	70,000.000	70,078.47	69,879.49
BK OF AMERICA CORP	22-Apr-2025	3.001%	35,000.000	35,007.92	34,444.55
BRASKEM NETH FIN B V	23-Jan-2081	8.500%	200,000.000	200,712.89	197,076.00
BRIDGESTREET CLO II LTD 2021-2	20-Jul-2034	3.940%	500,000.000	500,000.00	479,482.50
BRIGHTHOUSE FINANCIAL GLOBAL S	28-Jun-2023	0.600%	45,000.000	44,766.26	43,608.47
BROADCOM INC	15-Nov-2025	3.150%	105,000.000	101,845.12	98,668.94
BSREP COMM MTG TR 2021-DC	16-Aug-2038	4.718%	181,000.000	181,000.00	167,226.28
BX 2021-VIEW TR	16-Jun-2036	5.718%	100,000.000	100,000.00	94,130.47
BX TRUST 2018-EXCL	15-Sep-2037	4.793%	128,100.000	125,297.81	123,403.32
CANADIAN PAC RY CO NEW	02-Dec-2024	1.350%	110,000.000	108,516.92	101,801.85
Capital One Financial Corp	24-Jul-2026	4.985%	100,000.000	100,000.00	97,818.75
CATHEDRAL LAK LTD 2021-8	22-Jan-2035	3.930%	1,000,000.000	1,000,000.00	957,330.00
CBAM 2017-2R LTD	17-Jul-2034	3.930%	500,000.000	500,000.00	483,070.30
CD MTG TR 2017-CD6	15-Nov-2050	4.374%	250,000.000	264,580.20	216,709.95
CFCRE TR 2018-TAN	17-Feb-2033	1.848%	3,545,000.000	155,709.16	148.89
CFIP CLO LTD 2021-1	22-Jan-2035	3.930%	500,000.000	500,000.00	482,486.58
CGCMT 2016-C1 XA	10-May-2049	1.989%	2,745,444.150	211,643.62	140,492.61
CHASE MORTGAGE FIN TR 2006-A1	25-Sep-2036	3.989%	796,712.280	763,854.77	707,619.37
CHCP LTD 2021-FL1	16-Feb-2038	5.136%	100,000.000	100,000.00	97,611.00
CITGRP COML MTG TR 2014-GC19 X	12-Mar-2047	1.271%	2,591,896.240	170,991.26	27,960.34
CITIGROUP INC	01-Jun-2024	4.105%	75,000.000	75,139.93	75,104.32
CITIGROUP INC	03-Nov-2025	1.281%	30,000.000	29,370.05	27,426.34
CITIGROUP MTG LN TR 2006-AR2 I	25-Mar-2036	2.664%	82,754.050	81,685.78	77,736.68

COLT 2021-HX1 MTG LN TR	25-Oct-2066	1.110%	550,630.780	531,100.61	455,390.98
COMM MTG TR 2015-CCRE27	13-Oct-2048	1.056%	6,078,309.870	210,045.50	133,299.16
COMM MTG TR 2015-DC1	12-Feb-2048	4.441%	186,000.000	192,287.19	171,273.25
COMM MTG TR 2015-LC21	10-Jul-2048	1.226%	5,899,257.000	236,923.49	150,121.34
COMMONBOND ST LN TR 2017-B-GS	25-Sep-2042	3.260%	552,560.160	492,476.31	510,576.53
CONAGRA BRANDS INC	01-May-2024	4.300%	105,000.000	109,492.72	103,396.42
CORP FINAN DE DESARROLLO S.A	15-Jul-2029	5.250%	200,000.000	207,163.87	189,343.00
CPS AUTO RECV TR 2018-C	15-Sep-2025	6.070%	500,000.000	511,770.30	501,136.60
CSAIL COML MTG TR 2015-C4	18-Nov-2048	4.461%	135,000.000	147,606.73	126,108.48
CSAIL COML MTG TR 2016-C7	18-Nov-2049	4.476%	179,000.000	194,819.72	162,074.23
CSMC 2022-NQM1 TRUST	25-Nov-2066	2.265%	748,684.910	748,677.43	644,902.36
CSMC TRUST 2017-TIME	15-Nov-2039	3.646%	164,000.000	168,874.01	139,180.08
CWALT INC 2007-9T1	25-May-2037	6.000%	329,113.800	245,866.64	175,611.17
DBJPM MTG TR 2016-C1	12-May-2049	4.195%	165,000.000	175,365.63	151,044.25
DBJPM MTG TR 2016-C3	12-Aug-2049	3.264%	170,000.000	176,123.83	147,402.50
DEUTSCHE ALT-A SECS 2006-AR6 A	25-Feb-2037	3.464%	380,947.950	369,519.51	336,252.28
DIAMOND RESORTS OWN TR 2021-1	21-Nov-2033	1.510%	589,976.600	565,607.29	537,537.95
DOLLAR TREE INC	15-May-2025	4.000%	100,000.000	104,853.81	97,001.19
ECOPETROL S A	16-Jan-2025	4.125%	30,000.000	30,448.50	27,568.05
ELEVANCE HEALTH INC	15-Aug-2024	3.500%	75,000.000	77,903.00	73,418.58
EMPRESA ELECTRICA ANGAMO SA	25-May-2029	4.875%	121,700.000	120,787.25	109,216.01
ENERGY TRANSFER L P	15-Jan-2024	5.875%	100,000.000	103,277.99	100,262.03
ENTERGY LA LLC	01-Oct-2024	0.950%	110,000.000	108,386.59	102,090.78
EXPEDIA GROUP INC	01-May-2025	6.250%	100,000.000	108,644.52	100,758.55
FHLMC MULTI SCR 2021-MN1	25-Jan-2051	4.281%	51,195.540	51,195.54	49,241.22
FNMA SUPER	01-Jul-2036	2.000%	1,288,375.560	1,325,465.88	1,138,137.65
GENERAL MTRS FINL CO INC	01-Mar-2026	5.250%	100,000.000	109,029.68	97,429.77
GENERATE CLO LTD 2020-6R	22-Jan-2035	3.959%	1,000,000.000	1,000,000.00	963,888.11
GLENCORE FDG LLC	30-May-2023	4.125%	90,000.000	91,978.44	89,553.60
GLENCORE FDG LLC	16-Apr-2025	4.000%	15,000.000	15,052.52	14,494.92
GOLDMAN SACHS GROUP INC	01-Apr-2025	3.500%	105,000.000	109,326.90	100,411.35
GS MTG SEC CORP TR 2020-UPTN F	12-Mar-2037	3.354%	186,000.000	183,042.97	156,185.82
GS MTG SECS TR 2016-GS4	15-Nov-2049	0.693%	4,314,716.620	156,192.93	80,440.56
HCA INC.	15-Mar-2024	5.000%	100,000.000	105,483.00	99,407.13
HIGHBRIDGE LN MGMT 2014-3R	18-Jul-2029	6.340%	500,000.000	503,487.23	449,472.40
HYUNDAI CAP AMER	17-Sep-2024	1.000%	125,000.000	118,892.03	114,297.59
JP MORGAN CHASE CMBS 2018-BCON	07-Jan-2031	3.881%	300,000.000	294,931.35	296,384.49
JPMBB COML MTG SEC TR 2015-C27	18-Feb-2048	4.444%	200,000.000	205,744.18	183,523.32
JPMORGAN CHASE & CO	15-Jul-2025	3.900%	105,000.000	109,729.82	101,619.08
JPMORGAN CHASE & CO	26-Apr-2026	3.507%	50,000.000	50,000.00	49,708.64
KEURIG DR PEPPER INC	15-Mar-2024	0.750%	110,000.000	109,103.28	103,687.88
LCCM TRUST 2021-FL3	17-Nov-2036	5.018%	125,000.000	125,000.00	120,919.00
LCCM TRUST 2021-FL3	17-Nov-2036	4.618%	125,000.000	125,000.00	121,595.00
LEHMAN XS TRUST 2007-6	25-May-2037	3.504%	162,708.760	149,606.40	135,444.03
LOGAN CLO LTD 2022-3	23-Apr-2035	3.642%	500,000.000	500,000.00	479,566.16
LOWES COS INC	08-Sep-2025	4.400%	60,000.000	60,021.27	59,128.29
MACQUARIE GROUP LIMITED	27-Mar-2024	4.150%	100,000.000	101,577.43	99,457.47
MAGALLANES INC	15-Mar-2025	3.788%	105,000.000	104,960.85	99,234.72
MARRIOTT INTL INC NEW	15-Apr-2024	3.600%	105,000.000	107,938.74	102,593.49
MARSH & MCLENNAN COS INC	15-Mar-2024	3.875%	100,000.000	103,879.27	98,673.27
MERCURY CHILE HOLDCO LLC	24-Jan-2027	6.500%	200,000.000	200,000.00	175,012.00
MF1 LTD 2021-FL6	18-Jul-2036	4.789%	150,000.000	150,000.00	140,801.85
MICROCHIP TECHNOLOGY INC.	15-Feb-2024	0.972%	110,000.000	109,171.37	103,717.91
MINEJESA CAPITAL BV	10-Aug-2030	4.625%	200,000.000	209,163.52	166,000.00
MKS CLO 2017-1R LTD	22-Jul-2030	3.710%	500,000.000	500,000.00	493,534.90

ML ALT NT ASSET TR 2007-OAR5 A	25-Oct-2047	2.791%	817,218.780	448,796.24	288,501.36
ML MTG BCKD SECS TR 2007-2	25-Aug-2036	5.880%	1,202,904.580	1,175,839.24	1,083,619.15
MOFT TRUST 2020-ABC	12-Feb-2042	3.593%	186,000.000	175,782.36	138,112.79
MORGAN STAN CAP I TR 2017-ASHF	15-Nov-2024	0.000%	15,277,000.000	2,355.48	15.28
MORGAN STANLEY	25-Jan-2024	0.529%	105,000.000	104,737.72	103,305.70
MORGAN STANLEY CAP TR 2021-ILP	17-Nov-2036	4.394%	214,291.370	213,532.41	198,763.13
MS BOFA ML TR 2017-C34	18-Nov-2052	1.015%	4,953,748.000	240,327.18	178,602.43
NATIONAL COLL ST LN TR 2006-1	25-Mar-2033	3.434%	665,280.270	650,376.42	623,044.42
NAVIENT PRIV ED LN TR 2018-A B	18-Feb-2042	3.680%	500,000.000	499,875.40	498,516.85
NISSAN MTR ACCEP CO LLC	16-Sep-2024	1.125%	25,000.000	23,910.26	22,740.77
OBX TRUST 2020-EXP2	25-May-2060	2.500%	215,178.600	217,119.85	190,741.69
PACIFIC GAS & ELEC CO	16-Feb-2024	3.250%	35,000.000	34,987.40	33,803.65
PACIFIC GAS & ELEC CO	08-Jun-2025	4.950%	70,000.000	69,917.40	68,031.02
PALMER SQUARE 2021-2 CLO LTD A	17-Jul-2034	3.662%	500,000.000	500,000.00	486,694.36
PARKER-HANNIFIN CORP	15-Jun-2024	3.650%	95,000.000	94,934.45	92,985.16
PENSKE TRUCK LEASING CO L P	01-Nov-2024	2.700%	105,000.000	105,131.76	98,989.75
PERIAMA HOLDINGS L	19-Apr-2026	5.950%	200,000.000	181,791.07	173,660.00
PRPM LLC 2021-4	25-Apr-2026	1.867%	369,981.370	369,975.54	340,770.38
PT FREEPORT INDONESIA	14-Apr-2027	4.763%	200,000.000	193,048.70	181,057.91
RALI SERIES TRUST 2007-QS8	25-Jun-2037	3.684%	771,714.550	624,385.71	600,130.92
REPUBLIC SVCS INC	15-Aug-2024	2.500%	105,000.000	105,540.26	100,337.33
RLGH TE 2021-TROT	15-Apr-2036	4.532%	150,000.000	149,739.60	140,650.23
ROYAL BK CDA	14-Apr-2025	3.375%	105,000.000	103,711.53	101,125.84
ROYALTY PHARMA PLC	02-Sep-2023	0.750%	105,000.000	104,545.23	100,597.82
RR 14 LTD	15-Apr-2036	3.632%	500,000.000	500,000.00	486,021.96
SABLE INTL FIN LTD	07-Sep-2027	5.750%	200,000.000	205,566.76	175,037.00
SASOL FING USA LLC	18-Sep-2026	4.375%	200,000.000	185,697.94	174,789.10
SCHLUMBERGER HLDGS CORP	01-May-2024	3.750%	105,000.000	106,844.11	102,993.17
SCHWAB CHARLES CORP	03-Mar-2027	3.340%	105,000.000	105,000.00	104,292.23
SG COML MTG SECS TR 2016-C5	13-Oct-2048	2.040%	2,287,732.600	155,560.14	111,374.83
SG COML MTG SECS TR 2016-C5	13-Oct-2048	3.933%	200,000.000	210,016.23	177,979.16
SHACKLETON 2015-VII-R CLO LTD	15-Jul-2031	3.662%	500,000.000	500,000.00	488,250.00
SLG OFFICE TRUST 2021-OVA	17-Jul-2041	0.258%	18,169,000.000	329,306.44	302,230.41
SLIDE 2018-FUN	15-Dec-2022	0.000%	7,966,839.310	0.00	79.67
SOUND POINT CLO LTD 2020-26R A	20-Jul-2034	3.880%	1,000,000.000	1,000,000.00	960,413.89
SOUNT POINT CLO 2019-23R LTD A	17-Jul-2034	3.682%	500,000.000	500,000.00	482,946.82
SOUTHERN CALIF EDISON CO	01-Apr-2024	2.813%	100,000.000	100,024.27	98,486.28
SREIT COMM MTG TR 2021-MFP	15-Nov-2038	4.845%	125,000.000	124,268.19	116,938.85
STAR 2021-5 A1	25-Sep-2066	1.920%	399,192.300	399,186.53	329,280.87
STARWOOD MTG RES TR 2020-2	25-Apr-2060	3.000%	500,000.000	504,561.71	497,807.05
THL CR WIND RIVER CLO 2014-2R	15-Jan-2031	3.652%	500,000.000	500,000.00	489,776.18
TORONTO DOMINION BANK	10-Sep-2024	0.700%	110,000.000	107,675.83	101,404.67
TRITON CONTAINER INTERNATIONAL	01-Aug-2023	0.800%	105,000.000	104,205.09	100,236.41
TRUIST FINL CORP	28-Jul-2026	4.260%	100,000.000	100,000.00	97,306.78
TTAN 2021-MHC	15-Mar-2038	5.718%	99,682.700	99,682.70	91,775.57
UBS COML MTG TR 2017-C1	17-Jun-2050	4.036%	200,000.000	216,218.46	174,869.94
UBS COML MTG TR 2017-C3	17-Aug-2050	0.547%	5,378,000.000	140,158.52	106,534.95
UNITED STATES TREAS NTS	15-Jul-2025	3.000%	770,000.000	758,006.50	744,343.36
UNITED STATES TREAS NTS	30-Jun-2024	3.000%	1,000,000.000	983,022.41	978,339.84
UNITED STATES TREAS NTS	15-Jun-2025	2.875%	1,240,000.000	1,221,313.02	1,196,067.18
UNITED STATES TREAS NTS	31-Jul-2024	3.000%	1,000,000.000	982,737.86	977,812.50
UNITED STATES TREAS NTS	31-May-2024	2.500%	2,800,000.000	2,787,455.66	2,719,335.95
UNITED STATES TREAS NTS	15-Aug-2025	3.125%	930,000.000	918,431.98	901,555.08
UNITED STATES TREAS NTS	30-Apr-2024	2.500%	2,330,000.000	2,289,386.13	2,265,378.89
UNITED STATES TREAS NTS	31-Aug-2024	3.250%	770,000.000	765,928.99	756,164.06

UNITED STATES TREAS NTS	30-Apr-2023	0.125%	790,000.000	776,517.02	772,339.38
UNITEDHEALTH GROUP INC	15-May-2027	3.700%	25,000.000	24,986.50	23,815.59
VELOCITY COM CAP LN TR 2018-2	25-Oct-2048	4.050%	285,009.610	284,970.26	276,275.43
VELOCITY COM CAP LN TR 2021-2	25-Aug-2051	2.200%	496,503.750	496,431.16	393,911.03
VENTURE XXIX CLO 2017-29R	09-Sep-2030	3.895%	500,000.000	500,000.00	491,319.06
VERIZON COMMUNICATIONS INC	15-May-2025	4.005%	100,000.000	100,549.85	100,570.36
VOLT XCII LLC 2021-NPL1	27-Feb-2051	1.893%	393,834.230	393,588.09	359,472.04
VTR COMUNICACIONES SPA	15-Jan-2028	5.125%	176,000.000	181,257.56	119,158.16
WELLS FARGO & CO	02-Jun-2024	1.654%	105,000.000	105,166.52	102,562.96
WELLS FARGO CO MTG 2021-C59 TR	17-Apr-2054	1.672%	860,150.830	93,817.68	74,020.97
WELLS FARGO COM MTG 2018-C48 X	18-Jan-2052	1.119%	2,629,348.240	157,619.30	115,259.58
WELLS FARGO COM MTG TR 2015-P2	17-Dec-2048	1.088%	3,646,556.710	218,406.08	88,706.50
WELLS FARGO COML TR 2015-NXS2	17-Jul-2058	0.768%	5,977,208.930	229,148.51	83,204.54
WELLTOWER INC	15-Mar-2024	3.625%	105,000.000	106,982.04	102,651.92
ZIMMER BIOMET HOLDINGS INC	22-Nov-2024	1.450%	110,000.000	107,899.71	101,815.64
FIRST AMERN FDS INC	01-Feb-2030	2.793%	1,225,416.600	1,225,416.60	1,225,416.60
JPMORGAN TR II	01-Jan-2040	2.726%	1,225,416.610	1,225,416.61	1,225,416.61
MORGAN STANLEY INSTL LIQUIDITY	31-Dec-2031	2.811%	1,225,416.610	1,225,416.61	1,225,416.61
UNITED STATES TREAS BILLS	23-Mar-2023		1,580,000.000	1,551,527.08	1,552,550.45
UNITED STATES TREAS BILLS	10-Aug-2023		1,270,000.000	1,232,761.04	1,229,526.55
EUR/USD FWD 20230607	EUR		70,800,000.000	0.00	(6,675,263.39)
EUR/USD FWD 20230607	EUR		(18,500,000.000)	0.00	593,489.56
BXIIESAE INDEX SWAP 031523_R		0.200%	34,104.489	0.00	(1,443,451.20)
BXIIESAE INDEX SWAP 090723_R		0.200%	46,764.429	0.00	(1,814,475.05)
BXIIESAE INDEX SWAP 101322_R		0.200%	2,166.776	0.00	(39,763.30)
BXIIESAE INDEX SWAP 113022_R		0.200%	36,666.493	0.00	(1,427,584.16)
DOUBLELINE FDS TR DBLLNE FLTRT	DBFRX		472,012.694	4,521,938.27	4,163,151.96

The values reflected in this report are the portfolio's underlying holdings market values, and not the aggregate portfolio net market value.

Fund holdings and sector allocations are subject to change and not a recommendation to buy or sell any security.

Mutual fund investing involves risk; Principal loss is possible.

The fund's investment objectives, risks, charges and expenses must be considered carefully before investing. The statutory and summary prospectus contains this and other important information about the investment company, and it may be obtained by calling (877) 354-6311/(877) DLINE11, or visiting www.doublelinefunds.com. Read it carefully before investing.

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