

DMBS - DoubleLine Mortgage ETF
Holdings as of 4/25/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
3.24	FN CB7270	3140QTCG2	FN	6	10/1/2053	9,808,230.48	9,826,016.54	1	RMBS
3.15	FN FS6744	3140XNP65	FN	2.5	10/1/2051	9,528,535.39	11,753,858.88	1	RMBS
3.13	G2 785730	3622ABHF2	G2	3	11/20/2051	9,456,984.78	11,176,568.2	1	RMBS
2.90	FR SD4608	3132SDSM1	FR	2.5	8/1/2051	8,760,429.20	10,793,197.69	1	RMBS
2.52	G2 786184	3622ABXM9	G2	3	2/20/2052	7,622,008.84	8,963,021.1	1	RMBS
2.03	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,145,345.38	7,612,485.6	1	RMBS
1.99	STACR 2024-DNA1 M2	35564NBA0	STACR	7.28	2/25/2044	6,029,579.87	6,000,000	1	RMBS
1.99	STACR 2024-HQA1 M2	35564NCA9	STACR	7.33	3/25/2044	6,011,497.17	6,000,000	1	RMBS
1.95	FR QH2160	3133CEMH2	FR	6	10/1/2053	5,908,815.91	5,892,301.13	1	RMBS
1.87	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	5,666,398.98	5,660,020.63	1	RMBS
1.87	G2 MA5191	36179TXU4	G2	3.5	5/20/2048	5,641,110.42	6,323,206.95	1	RMBS
1.82	FR SD7550	3132DVL78	FR	3	2/1/2052	5,488,671.52	6,507,731.44	1	RMBS
1.79	GNR 2015-124 VZ	38379QPV1	GNR	3.5	9/20/2045	5,422,194.95	6,074,239.48	1	RMBS
1.77	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,343,456.62	6,349,904.38	1	RMBS
1.67	FN FM7529	3140XBLK4	FN	3	5/1/2051	5,043,707.27	6,016,645.85	1	RMBS
1.62	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,887,497.61	4,983,259.42	1	RMBS
1.60	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,837,186.60	4,721,015.56	1	RMBS
1.58	FNCL 2.5 5/24	01F022659	FNCL	2.5		4,788,874.37	6,047,000	1	RMBS
1.57	FR SD8373	3132DWJS3	FR	6	11/1/2053	4,741,983.35	4,780,901.1	1	RMBS
1.56	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,713,879.58	4,940,354.85	1	RMBS
1.53	CASH	USD		0		4,624,612.16	4,624,612.58	1	CASH
1.51	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,572,813.41	5,665,991.72	1	RMBS
1.50	FR SD4400	3132E03H3	FR	2	2/1/2051	4,547,564.17	5,892,811.44	1	RMBS
1.50	FN FS5600	3140XMGJ9	FN	2.5	6/1/2052	4,546,164.12	5,629,539.43	1	RMBS
1.50	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,530,246.51	5,670,983.1	1	RMBS
1.42	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,279,631.90	4,959,379.14	1	RMBS
1.31	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,961,467.23	4,177,223.65	1	RMBS
1.30	FR SD0500	3132DMRV9	FR	3	8/1/2050	3,929,208.68	4,643,841.05	1	RMBS

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1.30	FN FS6480	3140XNFW9	FN	2.5	11/1/2051	3,921,875.82	4,831,088.05	1	RMBS
1.27	FR SD2969	3132DQJN7	FR	2.5	5/1/2052	3,854,531.40	4,773,911.47	1	RMBS
1.27	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,851,595.23	3,936,124.43	1	RMBS
1.26	FN FM4752	3140X8H67	FN	2.5	11/1/2050	3,823,452.15	4,728,992.21	1	RMBS
1.24	FR SD4270	3132E0W73	FR	2	2/1/2052	3,759,098.33	4,866,330.85	1	RMBS
1.24	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,752,327.90	4,880,094.75	1	RMBS
1.22	MSILF Government Portfolio	61747C707	MVRXX	5.2242		3,689,597.89	3,689,598.43	1	CASH
1.22	JPMorgan US Government Money M	4812C2270	MGMXX	5.2477		3,689,597.89	3,689,598.43	1	CASH
1.21	FN MA4492	31418D7E6	FN	2	12/1/2051	3,658,207.19	4,814,905.73	1	RMBS
1.20	FR RB5166	3133KYW39	FR	3	7/1/2042	3,627,971.60	4,218,019.09	1	RMBS
1.17	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,539,581.10	3,841,050.88	1	RMBS
1.15	FN MA3357	31418CWT7	FN	4	5/1/2048	3,464,610.50	3,801,371	1	RMBS
1.07	FN CB6266	3140QR6C2	FN	6	5/1/2053	3,223,714.57	3,237,896.96	1	RMBS
1.02	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,070,764.63	4,045,416.01	1	RMBS
1.01	FR RA9431	3133KRPQ1	FR	5.5	7/1/2053	3,069,137.80	3,141,048.77	1	RMBS
0.96	GNR 2018-146 Z	38381AHY5	GNR	3.5	10/20/2048	2,907,857.12	3,343,309.67	1	RMBS
0.96	FR SD4888	3132DSND0	FR	6	2/1/2054	2,899,190.73	2,901,918.35	1	RMBS
0.95	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,887,034.81	2,896,042.71	1	RMBS
0.95	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,861,162.65	2,942,884.08	1	RMBS
0.94	FR SD8288	3132DWF57	FR	5	1/1/2053	2,853,082.89	3,009,232.44	1	RMBS
0.93	FR SD3592	3132DQ7D2	FR	5.5	8/1/2053	2,821,683.11	2,892,808.32	1	RMBS
0.90	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,714,922.66	2,794,377.54	1	RMBS
0.85	G2 MA5076	36179TT96	G2	3	3/20/2048	2,568,855.03	2,983,483	1	RMBS
0.85	G2 786540	3622ACEM8	G2	3.5	2/20/2050	2,560,660.36	2,851,121.78	1	RMBS
0.83	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,503,046.73	17,883,381.05	1	RMBS
0.78	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,363,153.82	2,474,345.58	1	RMBS
0.76	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,289,277.86	3,133,983.73	1	RMBS
0.72	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,188,822.16	2,868,499.26	1	RMBS

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0.69	FHR 4631 GF	3137BSZD8	FHR	5.9445	11/15/2046	2,100,307.69	2,142,053.51	1	RMBS
0.67	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	2,012,573.37	2,000,000	1	RMBS
0.66	CAS 2024-R01 1M2	20753UAB6	CAS	7.13	1/25/2044	2,009,068.71	2,000,000	1	RMBS
0.65	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,973,006.14	1,951,792.68	1	RMBS
0.63	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,918,694.56	1,933,054.8	1	RMBS
0.63	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,905,437.95	1,926,064.93	1	RMBS
0.62	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,864,694.44	1,868,181.14	1	RMBS
0.60	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,801,583.43	2,088,007.88	1	RMBS
0.59	FN FM8533	3140XCPT9	FN	2.5	3/1/2051	1,772,070.54	2,182,906.53	1	RMBS
0.56	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,698,512.09	1,688,014.04	1	RMBS
0.55	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,662,056.41	1,661,382.14	1	RMBS
0.53	STACR 2023-HQA2 M1A	35564K2F5	STACR	7.33	6/25/2043	1,598,878.87	1,585,823	1	RMBS
0.50	CAS 2024-R02 1M2	20754GAE0	CAS	7.13	2/25/2044	1,506,146.11	1,500,000	1	RMBS
0.47	GNR 2018-22 GZ	38380KD28	GNR	3	2/20/2048	1,424,196.44	1,674,226.42	1	RMBS
0.46	GNR 2019-31 GF	38381RXE4	GNR	5.8799	3/20/2049	1,396,062.43	1,420,845.25	1	RMBS
0.46	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,388,182.25	1,386,242.91	1	RMBS
0.40	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,220,986.90	1,357,967.7	1	RMBS
0.38	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,135,980.10	8,231,446.51	1	RMBS
0.35	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	1,047,480.75	5,986,257.74	1	RMBS
0.35	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	1,047,006.00	5,409,786.85	1	RMBS
0.35	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	1,045,763.20	6,118,371.14	1	RMBS
0.34	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	1,037,985.82	5,978,211.27	1	RMBS
0.34	STACR 2022-DNA3 M1B	35564KUX5	STACR	8.23	4/25/2042	1,037,105.88	1,000,000	1	RMBS
0.34	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	1,023,208.21	6,292,322.34	1	RMBS
0.34	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	1,016,876.25	6,293,752.35	1	RMBS
0.33	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	1,010,852.71	6,487,726.39	1	RMBS
0.33	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	1,000,172.44	6,315,491.53	1	RMBS
0.33	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	994,288.00	5,281,128.12	1	RMBS
0.33	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	984,303.21	986,094.35	1	RMBS

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0.32	GNR 2016-116 DF	38380AKF3	GNR	5.8299	9/20/2046	973,332.64	995,607.81	1	RMBS
0.32	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	969,973.13	962,191.17	1	RMBS
0.31	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	936,350.81	924,994.02	1	RMBS
0.29	CAS 2023-R07 2M1	20753BAA0	CAS	7.28	9/25/2043	886,057.95	879,588.63	1	RMBS
0.29	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	877,394.59	1,034,660.28	1	RMBS
0.29	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	871,425.48	932,619.71	1	RMBS
0.29	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	866,587.31	889,327.75	1	RMBS
0.28	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	836,264.02	843,411.81	1	RMBS
0.26	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	800,401.02	851,480.27	1	RMBS
0.24	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	722,808.74	4,074,071.37	1	RMBS
0.22	STACR 2021-HQA3 M1	35564KJG5	STACR	6.18	9/25/2041	664,871.55	667,623.21	1	RMBS
0.19	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	563,904.82	4,024,594.72	1	RMBS
0.18	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	543,257.89	3,732,346.88	1	RMBS
0.16	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	473,071.04	3,594,958.28	1	RMBS
0.16	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	469,260.97	2,978,992.48	1	RMBS
0.15	FN MA5038	31418ES43	FN	5	6/1/2053	448,054.63	472,636.31	1	RMBS
0.12	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	349,295.32	2,169,654.85	1	RMBS
0.06	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	186,018.89	1,369,150.91	1	RMBS
(0.03)	US 10yr Ultra Fut Jun24		UXYM4	0	6/18/2024	-79,282.63	65	100000	FUTURES CONTRACTS
(0.07)	US LONG BOND(CBT) Jun24		USM4	0	6/18/2024	-215,628.54	116	100000	FUTURES CONTRACTS
(0.09)	US 2YR NOTE (CBT) Jun24		TUM4	0	6/28/2024	-284,893.11	130	200000	FUTURES CONTRACTS
(0.12)	US 5YR NOTE (CBT) Jun24		FVM4	0	6/28/2024	-358,790.24	295	100000	FUTURES CONTRACTS