

DMBS - DoubleLine Mortgage ETF
Holdings as of 4/26/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
3.18	FN CB7270	3140QTCG2	FN	6	10/1/2053	9,832,935.50	9,826,016.54	1	RMBS
3.09	FN FS6744	3140XNP65	FN	2.5	10/1/2051	9,570,296.97	11,753,858.88	1	RMBS
3.07	G2 785730	3622ABHF2	G2	3	11/20/2051	9,503,771.65	11,176,568.2	1	RMBS
2.84	FR SD4608	3132DSDM1	FR	2.5	8/1/2051	8,798,797.64	10,793,197.69	1	RMBS
2.48	G2 786184	3622ABXM9	G2	3	2/20/2052	7,659,555.49	8,963,021.1	1	RMBS
2.36	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,301,080.65	7,400,520.6	1	RMBS
1.99	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,172,378.32	7,612,485.6	1	RMBS
1.95	STACR 2024-DNA1 M2	35564NBA0	STACR	7.28	2/25/2044	6,029,663.60	6,000,000	1	RMBS
1.94	STACR 2024-HQA1 M2	35564NCA9	STACR	7.33	3/25/2044	6,014,806.96	6,000,000	1	RMBS
1.91	FR QH2160	3133CEMH2	FR	6	10/1/2053	5,923,637.14	5,892,301.13	1	RMBS
1.83	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	5,665,863.14	5,660,020.63	1	RMBS
1.83	G2 MA5191	36179TXU4	G2	3.5	5/20/2048	5,656,443.52	6,323,206.95	1	RMBS
1.78	FR SD7550	3132DVL78	FR	3	2/1/2052	5,510,461.02	6,507,731.44	1	RMBS
1.76	GNR 2015-124 VZ	38379QPV1	GNR	3.5	9/20/2045	5,432,046.68	6,074,239.48	1	RMBS
1.73	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,364,722.99	6,349,904.38	1	RMBS
1.65	JPMorgan US Government Money M	4812C2270	MGMXX	5.2477		5,113,558.82	5,113,559.38	1	CASH
1.65	MSILF Government Portfolio	61747C707	MVRXX	5.2242		5,113,558.82	5,113,559.38	1	CASH
1.64	FN FM7529	3140XBLK4	FN	3	5/1/2051	5,063,824.20	6,016,645.85	1	RMBS
1.58	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,902,130.98	4,983,259.42	1	RMBS
1.57	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,845,405.91	4,721,015.56	1	RMBS
1.55	FNCL 2.5 5/24	01F022659	FNCL	2.5		4,810,268.00	6,047,000	1	RMBS
1.54	FR SD8373	3132DWJS3	FR	6	11/1/2053	4,753,969.97	4,780,901.1	1	RMBS
1.53	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,731,782.48	4,940,354.85	1	RMBS
1.48	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,592,938.97	5,665,991.72	1	RMBS
1.48	FR SD4400	3132E03H3	FR	2	2/1/2051	4,567,264.00	5,892,811.44	1	RMBS
1.48	FN FS5600	3140XMGJ9	FN	2.5	6/1/2052	4,566,159.26	5,629,539.43	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 4/26/2024

1.47	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,550,408.32	5,670,983.1	1	RMBS
1.39	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,298,581.93	4,959,379.14	1	RMBS
1.29	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,976,609.68	4,177,223.65	1	RMBS
1.27	FR SD0500	3132DMRV9	FR	3	8/1/2050	3,944,761.20	4,643,841.05	1	RMBS
1.27	FN FS6480	3140XNFW9	FN	2.5	11/1/2051	3,939,042.59	4,831,088.05	1	RMBS
1.25	FR SD2969	3132DQJN7	FR	2.5	5/1/2052	3,871,502.28	4,773,911.47	1	RMBS
1.25	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,863,156.44	3,936,124.43	1	RMBS
1.24	FN FM4752	3140X8H67	FN	2.5	11/1/2050	3,840,254.13	4,728,992.21	1	RMBS
1.22	FR SD4270	3132E0W73	FR	2	2/1/2052	3,775,368.90	4,866,330.85	1	RMBS
1.22	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,768,644.57	4,880,094.75	1	RMBS
1.19	FN MA4492	31418D7E6	FN	2	12/1/2051	3,674,278.14	4,814,905.73	1	RMBS
1.18	FR RB5166	3133KYW39	FR	3	7/1/2042	3,642,086.18	4,218,019.09	1	RMBS
1.15	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,553,571.43	3,841,050.88	1	RMBS
1.12	FN MA3357	31418CWT7	FN	4	5/1/2048	3,479,709.08	3,801,371	1	RMBS
1.04	FN CB6266	3140QR6C2	FN	6	5/1/2053	3,231,856.02	3,237,896.96	1	RMBS
1.00	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,084,270.58	4,045,416.01	1	RMBS
0.99	FR RA9431	3133KRPQ1	FR	5.5	7/1/2053	3,078,360.10	3,141,048.77	1	RMBS
0.94	GNR 2018-146 Z	38381AHY5	GNR	3.5	10/20/2048	2,914,494.55	3,343,309.67	1	RMBS
0.94	FR SD4888	3132DSND0	FR	6	2/1/2054	2,906,486.02	2,901,918.35	1	RMBS
0.94	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,894,315.39	2,896,042.71	1	RMBS
0.93	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,869,800.86	2,942,884.08	1	RMBS
0.93	FR SD8288	3132DWF57	FR	5	1/1/2053	2,863,977.03	3,009,232.44	1	RMBS
0.91	FR SD3592	3132DQ7D2	FR	5.5	8/1/2053	2,830,175.93	2,892,808.32	1	RMBS
0.88	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,723,125.19	2,794,377.54	1	RMBS
0.83	G2 MA5076	36179TT96	G2	3	3/20/2048	2,581,338.82	2,983,483	1	RMBS
0.83	G2 786540	3622ACEM8	G2	3.5	2/20/2050	2,567,583.82	2,851,121.78	1	RMBS
0.81	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,502,153.95	17,883,381.05	1	RMBS
0.77	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,372,126.64	2,474,345.58	1	RMBS
0.74	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,292,310.49	3,133,983.73	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 4/26/2024

0.71	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,198,398.95	2,868,499.26	1	RMBS
0.68	FHR 4631 GF	3137BSZD8	FHR	5.9445	11/15/2046	2,100,891.62	2,142,053.51	1	RMBS
0.65	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	2,012,574.91	2,000,000	1	RMBS
0.65	CAS 2024-R01 1M2	20753UAB6	CAS	7.13	1/25/2044	2,009,226.68	2,000,000	1	RMBS
0.64	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,976,400.34	1,951,792.68	1	RMBS
0.62	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,918,647.90	1,933,054.8	1	RMBS
0.62	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,905,437.53	1,926,064.93	1	RMBS
0.60	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,864,673.83	1,868,181.14	1	RMBS
0.58	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,809,567.18	2,088,007.88	1	RMBS
0.58	FN FM8533	3140XCPT9	FN	2.5	3/1/2051	1,779,826.05	2,182,906.53	1	RMBS
0.55	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,698,499.80	1,688,014.04	1	RMBS
0.54	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,662,065.29	1,661,382.14	1	RMBS
0.52	STACR 2023-HQA2 M1A	35564K2F5	STACR	7.33	6/25/2043	1,599,114.11	1,585,823	1	RMBS
0.49	CAS 2024-R02 1M2	20754GAE0	CAS	7.13	2/25/2044	1,505,382.05	1,500,000	1	RMBS
0.46	GNR 2018-22 GZ	38380KD28	GNR	3	2/20/2048	1,426,373.56	1,674,226.42	1	RMBS
0.45	GNR 2019-31 GF	38381RXE4	GNR	5.8799	3/20/2049	1,396,391.06	1,420,845.25	1	RMBS
0.45	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,388,128.78	1,386,242.91	1	RMBS
0.40	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,223,656.71	1,357,967.7	1	RMBS
0.37	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,135,340.01	8,231,446.51	1	RMBS
0.34	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	1,045,553.42	5,986,257.74	1	RMBS
0.34	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	1,045,361.56	6,118,371.14	1	RMBS
0.34	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	1,044,785.99	5,409,786.85	1	RMBS
0.34	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	1,037,142.60	5,978,211.27	1	RMBS
0.34	STACR 2022-DNA3 M1B	35564KUX5	STACR	8.23	4/25/2042	1,037,074.52	1,000,000	1	RMBS
0.33	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	1,021,973.42	6,292,322.34	1	RMBS
0.33	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	1,015,252.19	6,293,752.35	1	RMBS
0.33	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	1,010,461.92	6,487,726.39	1	RMBS
0.32	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	999,009.22	6,315,491.53	1	RMBS
0.32	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	992,810.96	5,281,128.12	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 4/26/2024

0.32	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	982,345.40	986,094.35	1	RMBS
0.31	GNR 2016-116 DF	38380AKF3	GNR	5.8299	9/20/2046	973,588.00	995,607.81	1	RMBS
0.31	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	969,970.54	962,191.17	1	RMBS
0.30	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	936,389.15	924,994.02	1	RMBS
0.29	CAS 2023-R07 2M1	20753BAA0	CAS	7.28	9/25/2043	886,208.92	879,588.63	1	RMBS
0.28	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	878,429.38	1,034,660.28	1	RMBS
0.28	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	871,971.18	932,619.71	1	RMBS
0.28	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	867,050.94	889,327.75	1	RMBS
0.27	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	836,251.50	843,411.81	1	RMBS
0.26	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	801,122.86	851,480.27	1	RMBS
0.23	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	722,055.59	4,074,071.37	1	RMBS
0.21	STACR 2021-HQA3 M1	35564KJG5	STACR	6.18	9/25/2041	664,878.72	667,623.21	1	RMBS
0.20	CASH	USD		0		610,332.17	610,330.94	1	CASH
0.18	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	563,286.66	4,024,594.72	1	RMBS
0.18	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	543,268.41	3,732,346.88	1	RMBS
0.15	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	472,754.30	3,594,958.28	1	RMBS
0.15	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	468,960.46	2,978,992.48	1	RMBS
0.15	FN MA5038	31418ES43	FN	5	6/1/2053	449,765.35	472,636.31	1	RMBS
0.11	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	348,894.30	2,169,654.85	1	RMBS
0.06	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	185,960.20	1,369,150.91	1	RMBS
(0.02)	US 10yr Ultra Fut Jun24		UXYM4	0	6/18/2024	-58,968.57	65	100000	FUTURES CONTRACTS
(0.05)	US LONG BOND(CBT) Jun24		USM4	0	6/18/2024	-154,003.41	116	100000	FUTURES CONTRACTS
(0.09)	US 2YR NOTE (CBT) Jun24		TUM4	0	6/28/2024	-285,909.08	130	200000	FUTURES CONTRACTS
(0.11)	US 5YR NOTE (CBT) Jun24		FVM4	0	6/28/2024	-333,437.33	295	100000	FUTURES CONTRACTS