

DMBS - DoubleLine Mortgage ETF
Holdings as of 5/10/2024

% 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	9,803,183.23	9,722,854.39	1	RMBS
3.19	FN FS6744	3140XNP65	FN	2.5	10/1/2051	9,640,114.20	11,674,290.81	1	RMBS
3.18	G2 785730	3622ABHF2	G2	3	11/20/2051	9,620,280.05	11,154,814.09	1	RMBS
2.94	FR SD4608	3132DSDM1	FR	2.5	8/1/2051	8,891,868.15	10,757,563.77	1	RMBS
2.55	G2 786184	3622ABXM9	G2	3	2/20/2052	7,707,131.62	8,891,466.33	1	RMBS
2.42	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,332,929.93	7,346,402.63	1	RMBS
2.40	JPMorgan US Government Money M	4812C2270	MGMXX	5.2478		7,266,236.24	7,266,234.77	1	CASH
2.40	MSILF Government Portfolio	61747C707	MVRXX	5.2213		7,266,236.24	7,266,234.77	1	CASH
2.05	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,212,463.79	7,558,825.56	1	RMBS
2.00	STACR 2024-DNA1 M2	35564NBA0	STACR	7.28	2/25/2044	6,036,730.67	6,000,000	1	RMBS
1.99	STACR 2024-HQA1 M2	35564NCA9	STACR	7.33	3/25/2044	6,025,343.28	6,000,000	1	RMBS
1.96	FR QH2160	3133CEMH2	FR	6	10/1/2053	5,934,480.12	5,862,101.35	1	RMBS
1.88	G2 MA5191	36179TXU4	G2	3.5	5/20/2048	5,682,308.68	6,273,794.75	1	RMBS
1.88	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	5,674,736.25	5,660,020.63	1	RMBS
1.84	FR SD7550	3132DVL78	FR	3	2/1/2052	5,553,952.44	6,454,212.8	1	RMBS
1.81	GNR 2015-124 VZ	38379QPV1	GNR	3.5	9/20/2045	5,485,440.52	6,074,239.48	1	RMBS
1.79	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,404,621.50	6,310,351.16	1	RMBS
1.69	FN FM7529	3140XBLK4	FN	3	5/1/2051	5,123,942.25	6,003,700.25	1	RMBS
1.63	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,923,479.98	4,948,881.26	1	RMBS
1.62	FNCL 2.5 7/24	01F022675	FNCL	2.5		4,889,417.63	6,047,000	1	RMBS
1.61	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,859,076.47	4,716,033.51	1	RMBS
1.57	FR SD8373	3132DWJS3	FR	6	11/1/2053	4,750,717.75	4,741,671.35	1	RMBS
1.57	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,749,604.42	4,903,145	1	RMBS
1.53	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,627,217.18	5,629,436.7	1	RMBS
1.52	FN FS5600	3140XMGJ9	FN	2.5	6/1/2052	4,606,076.08	5,599,370.55	1	RMBS
1.52	FR SD4400	3132E03H3	FR	2	2/1/2051	4,601,389.83	5,848,760.54	1	RMBS

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1.50	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,541,218.77	5,578,919.79	1	RMBS
1.43	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,312,000.61	4,894,333.01	1	RMBS
1.33	FR SD3354	3132DQWP7	FR	5	6/1/2053	4,012,434.15	4,162,294.28	1	RMBS
1.31	FN FS6480	3140XNFW9	FN	2.5	11/1/2051	3,970,769.12	4,803,185.4	1	RMBS
1.31	FR SD0500	3132DMRV9	FR	3	8/1/2050	3,966,167.57	4,606,124.98	1	RMBS
1.29	FR SD2969	3132DQJN7	FR	2.5	5/1/2052	3,897,244.20	4,738,413.29	1	RMBS
1.29	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,893,078.30	3,927,297.04	1	RMBS
1.27	FN FM4752	3140X8H67	FN	2.5	11/1/2050	3,852,199.87	4,678,314.61	1	RMBS
1.26	FR SD4270	3132E0W73	FR	2	2/1/2052	3,809,672.61	4,833,948.8	1	RMBS
1.26	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,798,421.36	4,841,615.9	1	RMBS
1.23	FN MA4492	31418D7E6	FN	2	12/1/2051	3,713,182.32	4,789,057.27	1	RMBS
1.21	FR RB5166	3133KYW39	FR	3	7/1/2042	3,672,201.02	4,195,767.01	1	RMBS
1.18	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,582,532.87	3,819,576.82	1	RMBS
1.15	FN MA3357	31418CWT7	FN	4	5/1/2048	3,493,599.87	3,771,307.05	1	RMBS
1.07	FN CB6266	3140QR6C2	FN	6	5/1/2053	3,248,855.65	3,228,824.47	1	RMBS
1.03	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,116,421.25	4,022,983.55	1	RMBS
1.02	FR RA9431	3133KRPQ1	FR	5.5	7/1/2053	3,083,838.30	3,115,191.82	1	RMBS
0.97	GNR 2018-146 Z	38381AHY5	GNR	3.5	10/20/2048	2,949,153.05	3,343,309.67	1	RMBS
0.96	FR SD4888	3132DSND0	FR	6	2/1/2054	2,914,406.98	2,888,202.95	1	RMBS
0.96	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,889,880.52	2,869,125.81	1	RMBS
0.95	FR SD8288	3132DWF57	FR	5	1/1/2053	2,874,669.09	2,982,940.59	1	RMBS
0.94	FR SD3592	3132DQ7D2	FR	5.5	8/1/2053	2,854,992.26	2,889,186.84	1	RMBS
0.94	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,842,110.35	2,883,783.6	1	RMBS
0.90	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,731,969.70	2,774,444.85	1	RMBS
0.86	G2 MA5076	36179TT96	G2	3	3/20/2048	2,592,701.05	2,955,212.68	1	RMBS
0.85	G2 786540	3622ACEM8	G2	3.5	2/20/2050	2,575,668.37	2,823,935.42	1	RMBS
0.83	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,514,205.49	17,883,381.05	1	RMBS
0.79	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,379,323.59	2,454,544.68	1	RMBS
0.76	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,312,536.11	3,133,983.33	1	RMBS

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0.73	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,223,055.53	2,852,839.26	1	RMBS
0.69	FHR 4631 GF	3137BSZD8	FHR	5.9445	11/15/2046	2,100,659.22	2,142,053.51	1	RMBS
0.66	CAS 2024-R01 1M2	20753UAB6	CAS	7.13	1/25/2044	2,011,590.08	2,000,000	1	RMBS
0.66	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	2,008,864.25	2,000,000	1	RMBS
0.65	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,972,460.29	1,937,664.76	1	RMBS
0.64	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,922,717.60	1,933,054.8	1	RMBS
0.63	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,910,610.17	1,926,064.93	1	RMBS
0.62	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,868,334.03	1,868,181.14	1	RMBS
0.60	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,826,538.91	2,081,160.63	1	RMBS
0.59	FN FM8533	3140XCPT9	FN	2.5	3/1/2051	1,790,407.24	2,165,758.74	1	RMBS
0.56	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,699,501.72	1,688,014.04	1	RMBS
0.55	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,663,118.94	1,661,382.14	1	RMBS
0.53	STACR 2023-HQA2 M1A	35564K2F5	STACR	7.33	6/25/2043	1,597,311.67	1,585,823	1	RMBS
0.50	CAS 2024-R02 1M2	20754GAE0	CAS	7.13	2/25/2044	1,507,117.11	1,500,000	1	RMBS
0.47	GNR 2018-22 GZ	38380KD28	GNR	3	2/20/2048	1,436,977.56	1,674,226.42	1	RMBS
0.46	GNR 2019-31 GF	38381RXE4	GNR	5.8799	3/20/2049	1,396,053.74	1,420,845.25	1	RMBS
0.46	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,390,822.92	1,386,242.91	1	RMBS
0.40	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,222,005.74	1,342,561.65	1	RMBS
0.38	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,140,270.04	8,231,446.51	1	RMBS
0.34	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	1,041,925.20	6,073,071.35	1	RMBS
0.34	STACR 2022-DNA3 M1B	35564KUX5	STACR	8.23	4/25/2042	1,039,420.22	1,000,000	1	RMBS
0.34	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	1,035,496.35	5,364,129.7	1	RMBS
0.34	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	1,033,278.77	5,935,038.4	1	RMBS
0.34	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	1,031,121.70	5,934,507.1	1	RMBS
0.34	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	1,023,219.51	6,292,322.34	1	RMBS
0.33	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	1,011,771.61	6,250,835.02	1	RMBS
0.33	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	1,006,937.11	6,455,419.11	1	RMBS
0.33	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	1,002,976.93	6,315,491.53	1	RMBS
0.33	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	992,932.79	5,281,128.12	1	RMBS

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0.33	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	983,257.75	986,094.35	1	RMBS
0.32	GNR 2016-116 DF	38380AKF3	GNR	5.8299	9/20/2046	973,373.95	995,607.81	1	RMBS
0.32	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	970,339.53	962,191.17	1	RMBS
0.31	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	937,804.99	924,994.02	1	RMBS
0.29	CAS 2023-R07 2M1	20753BAA0	CAS	7.28	9/25/2043	886,510.29	879,588.63	1	RMBS
0.29	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	885,944.55	1,034,660.28	1	RMBS
0.29	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	874,490.60	932,619.71	1	RMBS
0.29	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	871,982.60	889,327.75	1	RMBS
0.28	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	837,660.08	843,411.81	1	RMBS
0.27	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	804,701.99	851,480.27	1	RMBS
0.24	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	724,569.72	4,074,071.37	1	RMBS
0.22	STACR 2021-HQA3 M1	35564KJG5	STACR	6.18	9/25/2041	665,890.16	667,623.21	1	RMBS
0.20	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	601,822.46	4,024,594.72	1	RMBS
0.19	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	562,786.46	3,714,466.64	1	RMBS
0.16	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	474,755.02	3,594,958.28	1	RMBS
0.16	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	470,564.92	2,978,992.48	1	RMBS
0.15	FN MA5038	31418ES43	FN	5	6/1/2053	452,364.46	469,465.52	1	RMBS
0.12	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	349,663.13	2,169,654.85	1	RMBS
0.06	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	185,390.01	1,358,296.76	1	RMBS
0.03	US LONG BOND(CBT) Jun24		USM4	0	6/18/2024	101,463.96	131	100000	FUTURES CONTRACTS
0.01	US 10yr Ultra Fut Jun24		UXYM4	0	6/18/2024	41,353.42	25	100000	FUTURES CONTRACTS
0.00	US ULTRA BOND CBT Jun24		WNM4	0	6/18/2024	-635.32	5	100000	FUTURES CONTRACTS
(0.02)	US 5YR NOTE (CBT) Jun24		FVM4	0	6/28/2024	-67,689.03	255	100000	FUTURES CONTRACTS
(0.08)	US 2YR NOTE (CBT) Jun24		TUM4	0	6/28/2024	-231,868.36	140	200000	FUTURES CONTRACTS
(4.23)	CASH	USD		0		-12,794,082.99	-12,794,083.75	1	CASH