

DMBS - DoubleLine Mortgage ETF  
Holdings as of 7/12/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
8.86	FNCL 6 8/24	01F060683	FNCL	6		28,425,933.40	28,100,000	1	RMBS
3.07	FN CB7270	3140QTCG2	FN	6	10/1/2053	9,843,439.57	9,659,835.23	1	RMBS
3.04	FN FS6744	3140XNP65	FN	2.5	10/1/2051	9,772,837.21	11,537,032.97	1	RMBS
2.82	FR SD4608	3132DSDM1	FR	2.5	8/1/2051	9,058,130.72	10,676,720.51	1	RMBS
2.28	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,324,798.57	7,237,615.8	1	RMBS
2.25	FR SD5525	3132DTD64	FR	5.5	6/1/2054	7,234,939.85	7,167,607.28	1	RMBS
2.24	FN FS7738	3140XPS42	FN	6	3/1/2054	7,195,512.30	7,036,198.66	1	RMBS
1.95	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,251,954.01	7,393,405.8	1	RMBS
1.89	STACR 2024-DNA1 M2	35564NBA0	STACR	7.2854	2/25/2044	6,076,236.14	6,000,000	1	RMBS
1.89	STACR 2024-HQA1 M2	35564NCA9	STACR	7.3354	3/25/2044	6,050,986.85	6,000,000	1	RMBS
1.85	FR QH2160	3133CEMH2	FR	6	10/1/2053	5,951,604.27	5,819,849.42	1	RMBS
1.75	FR SD7550	3132DVL78	FR	3	2/1/2052	5,609,271.89	6,355,170.56	1	RMBS
1.73	GNR 2015-124 VZ	38379QPV1	GNR	3.5	9/20/2045	5,552,298.88	6,027,696.08	1	RMBS
1.70	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	5,465,014.52	5,420,120.87	1	RMBS
1.70	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,444,217.40	6,199,134.56	1	RMBS
1.64	FNCL 3 8/24	01F030686	FNCL	3		5,279,166.12	6,094,000	1	RMBS
1.62	FN FM7529	3140XBLK4	FN	3	5/1/2051	5,196,459.12	5,923,111.33	1	RMBS
1.53	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,901,713.91	4,858,727.21	1	RMBS
1.52	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,874,622.12	4,704,712.33	1	RMBS
1.49	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,795,991.73	4,861,307.15	1	RMBS
1.48	FR SD8373	3132DWJS3	FR	6	11/1/2053	4,744,414.61	4,687,685.55	1	RMBS
1.46	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,685,522.06	5,542,176.28	1	RMBS
1.45	FN FS5600	3140XMGJ9	FN	2.5	6/1/2052	4,667,061.76	5,525,196.84	1	RMBS
1.45	FR SD4400	3132E03H3	FR	2	2/1/2051	4,662,468.36	5,748,286.5	1	RMBS
1.41	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,535,454.72	5,408,338.89	1	RMBS
1.37	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,394,198.64	4,841,410.98	1	RMBS
1.26	FR SD3354	3132DQWP7	FR	5	6/1/2053	4,038,548.26	4,118,318.6	1	RMBS
1.25	FN FS6480	3140XNFW9	FN	2.5	11/1/2051	4,002,250.40	4,718,220	1	RMBS

DMBS - DoubleLine Mortgage ETF  
Holdings as of 7/12/2024

1.24	FR SD0500	3132DMRV9	FR	3	8/1/2050	3,991,275.65	4,513,199.21	1	RMBS
1.23	FR SD2969	3132DQJN7	FR	2.5	5/1/2052	3,934,691.04	4,658,610.8	1	RMBS
1.22	FN FM4752	3140X8H67	FN	2.5	11/1/2050	3,903,997.71	4,615,215.28	1	RMBS
1.20	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,867,748.00	3,845,980.97	1	RMBS
1.20	FR SD4270	3132E0W73	FR	2	2/1/2052	3,858,147.10	4,755,078.8	1	RMBS
1.20	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,855,839.17	4,769,001.15	1	RMBS
1.18	FN MA4492	31418D7E6	FN	2	12/1/2051	3,785,378.04	4,733,407.44	1	RMBS
1.13	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,611,512.30	3,767,591.12	1	RMBS
1.09	FN MA3357	31418CWT7	FN	4	5/1/2048	3,501,739.19	3,698,970.45	1	RMBS
1.01	FN CB6266	3140QR6C2	FN	6	5/1/2053	3,238,647.08	3,184,040.98	1	RMBS
0.99	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,183,131.38	3,977,391.39	1	RMBS
0.97	FR RA9431	3133KRPQ1	FR	5.5	7/1/2053	3,111,036.40	3,098,387.76	1	RMBS
0.95	GNR 2018-146 Z	38381AHY5	GNR	3.5	10/20/2048	3,045,419.05	3,362,840.72	1	RMBS
0.94	FR SD5617	3132DTG20	FR	6	6/1/2054	3,006,896.71	2,930,615.55	1	RMBS
0.90	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,895,724.07	2,843,179.77	1	RMBS
0.90	FR SD4888	3132DSND0	FR	6	2/1/2054	2,888,029.87	2,831,383.25	1	RMBS
0.90	FR SD8288	3132DWF57	FR	5	1/1/2053	2,887,204.92	2,940,407.57	1	RMBS
0.89	FR SD3592	3132DQ7D2	FR	5.5	8/1/2053	2,864,533.20	2,857,462.26	1	RMBS
0.89	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,864,180.11	2,864,880.69	1	RMBS
0.85	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,726,673.22	2,729,679.75	1	RMBS
0.77	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,473,153.11	17,567,638.75	1	RMBS
0.75	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,398,926.74	2,431,007.41	1	RMBS
0.75	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,395,636.57	3,133,982.57	1	RMBS
0.71	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,269,871.59	2,816,447.61	1	RMBS
0.65	FHR 4631 GF	3137BSZD8	FHR	5.9519	11/15/2046	2,087,704.98	2,111,295.34	1	RMBS
0.63	CAS 2024-R01 1M2	20753UAB6	CAS	7.1354	1/25/2044	2,021,172.80	2,000,000	1	RMBS
0.62	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,981,620.07	1,956,594.42	1	RMBS
0.61	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,968,690.48	1,919,517.8	1	RMBS
0.58	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,857,781.05	1,861,602.53	1	RMBS

DMBS - DoubleLine Mortgage ETF  
Holdings as of 7/12/2024

0.58	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,852,580.97	1,843,570.05	1	RMBS
0.58	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,850,305.13	2,051,343.69	1	RMBS
0.56	FN FM8533	3140XCPT9	FN	2.5	3/1/2051	1,808,958.05	2,131,439.46	1	RMBS
0.56	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,792,105.93	1,778,256.36	1	RMBS
0.54	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,721,153.69	10,718,759.31	1	RMBS
0.51	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,649,469.58	1,631,567.69	1	RMBS
0.50	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,603,901.44	1,595,686.66	1	RMBS
0.48	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,529,119.75	8,938,618.41	1	RMBS
0.47	CAS 2024-R02 1M2	20754GAE0	CAS	7.1354	2/25/2044	1,515,057.06	1,500,000	1	RMBS
0.47	STACR 2023-HQA2 M1A	35564K2F5	STACR	7.3354	6/25/2043	1,506,184.82	1,495,121.49	1	RMBS
0.45	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,449,410.82	9,891,832.84	1	RMBS
0.43	GNR 2019-31 GF	38381RXE4	GNR	5.9032	3/20/2049	1,375,409.15	1,390,222.32	1	RMBS
0.42	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,360,970.89	1,347,225.05	1	RMBS
0.38	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,225,133.16	1,316,733.45	1	RMBS
0.35	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,125,352.56	8,096,754.49	1	RMBS
0.32	STACR 2022-DNA3 M1B	35564KUX5	STACR	8.2354	4/25/2042	1,039,981.32	1,000,000	1	RMBS
0.32	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	1,028,813.98	5,970,859.41	1	RMBS
0.32	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	1,017,033.54	5,859,744.58	1	RMBS
0.31	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	1,006,029.91	5,270,325.38	1	RMBS
0.31	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	998,781.89	6,167,222.89	1	RMBS
0.31	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	997,042.11	5,839,767.33	1	RMBS
0.31	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	991,835.61	6,403,322.8	1	RMBS
0.31	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	985,133.28	6,208,300.27	1	RMBS
0.31	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	979,304.05	6,176,628.37	1	RMBS
0.30	GNR 2016-116 DF	38380AKF3	GNR	5.8532	9/20/2046	969,446.36	984,007.29	1	RMBS
0.30	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	965,064.81	5,171,526.01	1	RMBS
0.30	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	961,411.91	958,140.09	1	RMBS
0.30	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	958,863.23	939,556.58	1	RMBS
0.28	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	900,846.99	881,955.19	1	RMBS

DMBS - DoubleLine Mortgage ETF  
Holdings as of 7/12/2024

0.27	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	878,801.21	1,005,545.89	1	RMBS
0.27	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	872,689.51	916,495.18	1	RMBS
0.27	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	852,296.83	859,647.62	1	RMBS
0.26	CAS 2023-R07 2M1	20753BAA0	CAS	7.285	9/25/2043	842,657.42	835,461.91	1	RMBS
0.25	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	813,504.86	812,970.75	1	RMBS
0.25	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	788,184.94	821,486.1	1	RMBS
0.22	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	710,501.48	4,004,875.59	1	RMBS
0.21	MSILF Government Portfolio	61747C707	MVRXX	5.2324		672,650.01	672,648.93	1	CASH
0.21	JPMorgan US Government Money M	4812C2270	MGMXX	5.2553		672,650.01	672,648.93	1	CASH
0.20	STACR 2021-HQA3 M1	35564KJG5	STACR	6.1854	9/25/2041	637,372.90	638,076.89	1	RMBS
0.19	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	596,048.29	4,007,046.84	1	RMBS
0.17	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	553,763.91	3,666,437.9	1	RMBS
0.17	US LONG BOND(CBT) Sep24		USU4	0	9/19/2024	543,244.98	141	100000	FUTURES CONTRACTS
0.15	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	467,997.85	3,541,578.42	1	RMBS
0.14	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	462,621.22	2,927,082.33	1	RMBS
0.14	FN MA5038	31418ES43	FN	5	6/1/2053	455,254.44	464,036.84	1	RMBS
0.11	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	344,162.04	2,141,447.85	1	RMBS
0.10	US 5YR NOTE (CBT) Sep24		FVU4	0	9/30/2024	312,890.93	165	100000	FUTURES CONTRACTS
0.09	US 2YR NOTE (CBT) Sep24		TUU4	0	9/30/2024	294,430.63	400	200000	FUTURES CONTRACTS
0.06	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	182,169.83	1,331,895.13	1	RMBS
0.04	US 10yr Ultra Fut Sep24		UXYU4	0	9/19/2024	120,282.42	50	100000	FUTURES CONTRACTS
(0.24)	CASH	USD		0		-757,494.82	-757,495.64	1	CASH