

DMBS - DoubleLine Mortgage ETF
Holdings as of 7/25/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
12.47	FNCL 6 8/24	01F060683	FNCL	6		45,505,765.44	45,111,000	1	RMBS
2.69	FN CB7270	3140QTCG2	FN	6	10/1/2053	9,814,364.25	9,659,835.23	1	RMBS
2.66	FN FS6744	3140XNP65	FN	2.5	10/1/2051	9,710,707.60	11,537,032.97	1	RMBS
2.47	FR SD4608	3132DSDM1	FR	2.5	8/1/2051	9,000,634.74	10,676,720.51	1	RMBS
2.34	FR SD5573	3132DTFN5	FR	3	8/1/2052	8,537,182.40	9,784,176.01	1	RMBS
2.08	FR SD7553	3132DVMA0	FR	3	3/1/2052	7,593,006.48	8,695,778.81	1	RMBS
2.08	FN CB8501	3140QUNT9	FN	6	5/1/2054	7,579,533.16	7,434,676.28	1	RMBS
2.00	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,294,707.21	7,237,615.8	1	RMBS
1.97	FR SD5525	3132DTD64	FR	5.5	6/1/2054	7,205,100.32	7,167,607.28	1	RMBS
1.97	FN FS7738	3140XPS42	FN	6	3/1/2054	7,174,381.30	7,036,198.66	1	RMBS
1.70	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,212,116.90	7,393,405.8	1	RMBS
1.66	STACR 2024-DNA1 M2	35564NBA0	STACR	7.2971	2/25/2044	6,068,824.68	6,000,000	1	RMBS
1.66	STACR 2024-HQA1 M2	35564NCA9	STACR	7.3471	3/25/2044	6,045,449.76	6,000,000	1	RMBS
1.63	FR QH2160	3133CEMH2	FR	6	10/1/2053	5,934,127.95	5,819,849.42	1	RMBS
1.53	FR SD7550	3132DVL78	FR	3	2/1/2052	5,577,889.39	6,355,170.56	1	RMBS
1.48	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	5,416,384.66	5,372,791.2	1	RMBS
1.48	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,409,252.15	6,199,134.56	1	RMBS
1.44	FNCL 3 8/24	01F030686	FNCL	3		5,240,731.65	6,094,000	1	RMBS
1.42	FN FM7529	3140XBLK4	FN	3	5/1/2051	5,163,069.43	5,923,111.33	1	RMBS
1.34	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,881,479.57	4,858,727.21	1	RMBS
1.33	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,865,175.13	4,704,712.33	1	RMBS
1.31	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,772,127.86	4,861,307.15	1	RMBS
1.30	FR SD8373	3132DWJS3	FR	6	11/1/2053	4,730,244.91	4,687,685.55	1	RMBS
1.28	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,655,665.53	5,542,176.28	1	RMBS
1.27	FN FS5600	3140XMGJ9	FN	2.5	6/1/2052	4,637,285.19	5,525,196.84	1	RMBS
1.27	FR SD4400	3132E03H3	FR	2	2/1/2051	4,631,309.21	5,748,286.5	1	RMBS
1.24	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,506,244.10	5,408,338.89	1	RMBS
1.20	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,364,600.93	4,841,410.98	1	RMBS

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1.10	FR SD3354	3132DQWP7	FR	5	6/1/2053	4,018,271.26	4,118,318.6	1	RMBS
1.09	FN FS6480	3140XNFW9	FN	2.5	11/1/2051	3,976,855.30	4,718,220	1	RMBS
1.09	FR SD0500	3132DMRV9	FR	3	8/1/2050	3,965,906.63	4,513,199.21	1	RMBS
1.07	FR SD2969	3132DQJN7	FR	2.5	5/1/2052	3,909,565.31	4,658,610.8	1	RMBS
1.06	FN FM4752	3140X8H67	FN	2.5	11/1/2050	3,879,130.85	4,615,215.28	1	RMBS
1.06	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,860,170.43	3,845,980.97	1	RMBS
1.05	FR SD4270	3132E0W73	FR	2	2/1/2052	3,832,370.07	4,755,078.8	1	RMBS
1.05	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,829,962.17	4,769,001.15	1	RMBS
1.03	FN MA4492	31418D7E6	FN	2	12/1/2051	3,759,640.41	4,733,407.44	1	RMBS
0.98	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,589,197.24	3,767,591.12	1	RMBS
0.95	FN MA3357	31418CWT7	FN	4	5/1/2048	3,479,900.25	3,698,970.45	1	RMBS
0.89	FN CB6266	3140QR6C2	FN	6	5/1/2053	3,229,051.31	3,184,040.98	1	RMBS
0.87	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,161,513.23	3,977,391.39	1	RMBS
0.85	FR RA9431	3133KRPQ1	FR	5.5	7/1/2053	3,098,101.42	3,098,387.76	1	RMBS
0.82	CAS 2024-R05 2M2	20754XAC7	CAS	7.0358	7/25/2044	3,008,914.09	3,000,000	1	RMBS
0.82	FR SD5617	3132DTG20	FR	6	6/1/2054	2,998,115.00	2,930,615.55	1	RMBS
0.79	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,887,165.32	2,843,179.77	1	RMBS
0.79	FR SD4888	3132DSND0	FR	6	2/1/2054	2,879,511.10	2,831,383.25	1	RMBS
0.79	FR SD8288	3132DWF57	FR	5	1/1/2053	2,872,747.08	2,940,407.57	1	RMBS
0.78	FR SD3592	3132DQ7D2	FR	5.5	8/1/2053	2,852,597.29	2,857,462.26	1	RMBS
0.78	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,852,203.27	2,864,880.69	1	RMBS
0.78	MSILF Government Portfolio	61747C707	MVRXX	5.2324		2,844,457.84	2,844,458.46	1	CASH
0.78	JPMorgan US Government Money M	4812C2270	MGMXX	5.2553		2,844,457.84	2,844,458.46	1	CASH
0.74	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,715,251.87	2,729,679.75	1	RMBS
0.67	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,443,607.38	17,428,207.11	1	RMBS
0.66	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,394,475.18	3,133,982.57	1	RMBS
0.65	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,386,988.78	2,431,007.41	1	RMBS
0.62	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,254,594.16	2,816,447.61	1	RMBS

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0.57	FHR 4631 GF	3137BSZD8	FHR	5.9519	11/15/2046	2,068,718.50	2,092,622.47	1	RMBS
0.55	CAS 2024-R01 1M2	20753UAB6	CAS	7.1471	1/25/2044	2,024,157.67	2,000,000	1	RMBS
0.55	FR SD5726	3132DTLF5	FR	3	7/1/2052	2,014,102.85	2,325,934.61	1	RMBS
0.54	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,965,324.54	1,941,829.27	1	RMBS
0.54	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,964,802.82	1,919,517.8	1	RMBS
0.50	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,837,727.47	2,051,343.69	1	RMBS
0.50	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,825,844.83	1,829,379.12	1	RMBS
0.50	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,812,236.52	1,807,421.93	1	RMBS
0.49	FN FM8533	3140XCPT9	FN	2.5	3/1/2051	1,797,486.28	2,131,439.46	1	RMBS
0.49	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,772,363.81	1,757,519.57	1	RMBS
0.47	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,699,991.68	10,636,713.98	1	RMBS
0.45	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,628,542.58	1,610,506.01	1	RMBS
0.43	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,581,778.15	1,573,314.5	1	RMBS
0.42	CAS 2024-R02 1M2	20754GAE0	CAS	7.1471	2/25/2044	1,514,491.80	1,500,000	1	RMBS
0.41	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,510,175.82	8,853,809.13	1	RMBS
0.40	STACR 2023-HQA2 M1A	35564K2F5	STACR	7.3471	6/25/2043	1,467,778.45	1,455,495.39	1	RMBS
0.39	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,431,754.74	9,819,037.98	1	RMBS
0.37	GNR 2019-31 GF	38381RXE4	GNR	5.9096	3/20/2049	1,359,849.60	1,375,163.37	1	RMBS
0.37	CASH	USD		0		1,349,670.73	1,349,670.86	1	CASH
0.37	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,332,906.60	1,319,260.14	1	RMBS
0.33	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,220,858.77	1,316,733.45	1	RMBS
0.31	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,122,255.07	8,042,537.92	1	RMBS
0.30	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,096,490.49	7,831,807.71	1	RMBS
0.30	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,095,541.92	8,247,704.31	1	RMBS
0.29	STACR 2022-DNA3 M1B	35564KUX5	STACR	8.2471	4/25/2042	1,040,028.77	1,000,000	1	RMBS
0.28	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	1,026,066.57	5,970,859.41	1	RMBS
0.28	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	1,015,398.83	5,859,744.58	1	RMBS
0.28	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	1,006,358.24	5,270,325.38	1	RMBS
0.27	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	996,978.36	5,839,767.33	1	RMBS

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0.27	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	986,569.64	6,108,293.94	1	RMBS
0.27	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	986,445.60	6,403,322.8	1	RMBS
0.27	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	979,137.97	6,176,628.37	1	RMBS
0.27	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	972,819.04	6,153,315.45	1	RMBS
0.26	GNR 2016-116 DF	38380AKF3	GNR	5.8596	9/20/2046	963,986.41	978,544.64	1	RMBS
0.26	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	961,180.84	5,153,976.82	1	RMBS
0.26	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	949,057.40	945,701.51	1	RMBS
0.26	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	946,587.48	928,648.65	1	RMBS
0.24	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	878,403.64	859,689.05	1	RMBS
0.24	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	869,793.56	997,524.73	1	RMBS
0.24	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	859,815.35	905,660.71	1	RMBS
0.23	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	851,168.78	859,647.62	1	RMBS
0.22	CAS 2023-R07 2M1	20753BAA0	CAS	7.2981	9/25/2043	814,696.32	808,043.18	1	RMBS
0.22	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	802,620.31	802,004.44	1	RMBS
0.21	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	780,493.13	814,814.66	1	RMBS
0.19	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	701,721.81	3,970,330.82	1	RMBS
0.17	STACR 2021-HQA3 M1	35564KJG5	STACR	6.1971	9/25/2041	621,801.26	623,251.44	1	RMBS
0.16	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	591,585.71	3,992,732.82	1	RMBS
0.15	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	550,717.00	3,666,437.9	1	RMBS
0.13	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	460,661.36	3,498,341.47	1	RMBS
0.13	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	456,498.60	2,899,850.84	1	RMBS
0.12	FN MA5038	31418ES43	FN	5	6/1/2053	452,926.88	464,036.84	1	RMBS
0.10	US LONG BOND(CBT) Sep24		USU4	0	9/19/2024	355,658.47	146	100000	FUTURES CONTRACTS
0.09	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	341,400.76	2,129,537.63	1	RMBS
0.08	US 5YR NOTE (CBT) Sep24		FVU4	0	9/30/2024	278,087.46	165	100000	FUTURES CONTRACTS
0.06	US 2YR NOTE (CBT) Sep24		TUU4	0	9/30/2024	228,805.67	400	200000	FUTURES CONTRACTS
0.05	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	181,556.02	1,331,895.13	1	RMBS
0.02	US 10yr Ultra Fut Sep24		UXYU4	0	9/19/2024	87,468.96	50	100000	FUTURES CONTRACTS

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0.00	US ULTRA BOND CBT Sep24		WNU4	0	9/19/2024	-9,398.13	10	100000	FUTURES CONTRACTS
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