

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/18/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
8.20	FNCL 6 11/24	01F0606B6	FNCL	6		32,376,992.64	31,896,000	1	RMBS
2.61	FNCL 2.5 11/24	01F0226B6	FNCL	2.5		10,301,373.53	12,200,000	1	RMBS
2.49	FN MA4256	31418DWS7	FN	2.5	2/1/2051	9,834,384.49	11,545,278.11	1	RMBS
2.47	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,739,305.31	9,597,538.87	1	RMBS
2.45	FR SD7512	3132DVKZ7	FR	3	2/1/2050	9,684,585.49	10,821,020.14	1	RMBS
2.44	FN CA7028	3140QEY22	FN	2.5	9/1/2050	9,655,994.97	11,210,783.71	1	RMBS
2.44	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	9,628,704.20	11,211,134.41	1	RMBS
2.15	FR SD5573	3132DTFN5	FR	3	8/1/2052	8,500,921.35	9,535,706.5	1	RMBS
2.03	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	8,034,402.44	7,909,100	1	RMBS
1.93	FN CB8501	3140QUNT9	FN	6	5/1/2054	7,630,702.08	7,343,236.72	1	RMBS
1.91	FR SD7553	3132DVMA0	FR	3	3/1/2052	7,563,277.12	8,489,527.93	1	RMBS
1.89	MSILF Government Portfolio	61747C707	MVRXX	4.8259		7,447,733.81	7,447,734.22	1	CASH
1.89	JPMorgan US Government Money M	4812C2270	MGMXX	4.8559		7,447,733.81	7,447,734.22	1	CASH
1.83	FN FS7738	3140XPS42	FN	6	3/1/2054	7,239,489.57	6,965,728.11	1	RMBS
1.82	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,207,339.56	7,057,605.89	1	RMBS
1.81	FR SD5525	3132DTD64	FR	5.5	6/1/2054	7,142,553.60	7,030,938.31	1	RMBS
1.74	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,867,279.47	6,805,000	1	RMBS
1.73	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,848,822.25	6,794,938.05	1	RMBS
1.66	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,566,350.12	6,494,853.61	1	RMBS
1.57	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,187,171.16	7,196,911.2	1	RMBS
1.53	STACR 2024-HQA1 M2	35564NCA9	STACR	7.2801	3/25/2044	6,046,758.79	6,000,000	1	RMBS
1.53	STACR 2024-DNA1 M2	35564NBA0	STACR	7.2301	2/25/2044	6,046,727.19	6,000,000	1	RMBS
1.41	FR SD7550	3132DVL78	FR	3	2/1/2052	5,566,254.74	6,202,576.56	1	RMBS
1.37	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,408,317.50	6,068,042.76	1	RMBS
1.36	FNCL 3 11/24	01F0306B9	FNCL	3		5,353,218.43	6,094,000	1	RMBS
1.33	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	5,251,043.96	5,202,247.74	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/18/2024

1.29	FN FM7529	3140XBLK4	FN	3	5/1/2051	5,086,315.63	5,709,265.42	1	RMBS
1.25	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,937,859.83	6,010,960.5	1	RMBS
1.24	FR SD5968	3132DTTZ3	FR	6	7/1/2054	4,896,283.68	4,766,333.83	1	RMBS
1.22	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,827,282.43	4,748,160.26	1	RMBS
1.21	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,795,906.73	4,538,760.27	1	RMBS
1.21	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,774,956.68	4,805,403.9	1	RMBS
1.18	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,649,307.72	5,417,746.53	1	RMBS
1.15	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,523,860.24	5,304,156.16	1	RMBS
1.10	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,329,802.63	4,710,630.16	1	RMBS
1.01	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,993,697.10	4,046,997.52	1	RMBS
0.98	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,862,098.53	3,801,287.78	1	RMBS
0.97	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,836,372.20	4,673,167.95	1	RMBS
0.96	FN MA4492	31418D7E6	FN	2	12/1/2051	3,777,725.49	4,656,924.76	1	RMBS
0.94	CASH	USD		0		3,712,587.93	3,712,589.77	1	CASH
0.90	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,556,029.45	3,680,251.28	1	RMBS
0.87	FN MA3357	31418CWT7	FN	4	5/1/2048	3,436,377.51	3,602,459.7	1	RMBS
0.80	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,176,238.14	3,914,502.35	1	RMBS
0.76	CAS 2024-R05 2M2	20754XAC7	CAS	6.9801	7/25/2044	3,020,453.97	3,000,000	1	RMBS
0.75	FR SD5617	3132DTG20	FR	6	6/1/2054	2,954,075.93	2,861,031.38	1	RMBS
0.74	VERUS 2024-8 A2	92540PAB4	VERUS	5.618	10/25/2069	2,923,466.65	2,900,000	1	RMBS
0.72	FR SD4888	3132DSND0	FR	6	2/1/2054	2,850,017.02	2,764,854.72	1	RMBS
0.72	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,844,632.35	2,831,817.69	1	RMBS
0.72	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,844,336.05	2,773,731.54	1	RMBS
0.72	FR SD8288	3132DWF57	FR	5	1/1/2053	2,843,565.68	2,882,039.23	1	RMBS
0.68	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,675,246.25	2,669,534.76	1	RMBS
0.66	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,592,777.40	3,133,981.41	1	RMBS
0.62	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,441,255.94	17,042,283.05	1	RMBS
0.59	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,347,393.54	2,362,064.99	1	RMBS
0.57	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,256,573.10	2,760,434.76	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/18/2024

0.51	CAS 2024-R01 1M2	20753UAB6	CAS	7.0801	1/25/2044	2,022,744.76	2,000,000	1	RMBS
0.51	FR SD5726	3132DTLF5	FR	3	7/1/2052	2,012,872.20	2,276,454.77	1	RMBS
0.51	FHR 4631 GF	3137BSZD8	FHR	5.6243	11/15/2046	2,007,558.64	2,029,832.74	1	RMBS
0.48	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,915,821.66	1,861,510.78	1	RMBS
0.48	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,880,779.81	1,857,081.04	1	RMBS
0.47	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,844,623.88	2,019,134.49	1	RMBS
0.45	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,759,527.87	1,748,570.3	1	RMBS
0.44	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,733,457.84	1,729,915.86	1	RMBS
0.43	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,693,837.23	1,678,983.19	1	RMBS
0.41	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,635,700.14	10,339,434.94	1	RMBS
0.40	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,578,538.86	1,558,053.96	1	RMBS
0.38	CAS 2024-R02 1M2	20754GAE0	CAS	7.0801	2/25/2044	1,513,298.58	1,500,000	1	RMBS
0.38	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,508,320.82	1,491,125.64	1	RMBS
0.38	COLT 2024-5 A2	19685AAB5	COLT	5.377	8/25/2069	1,492,877.91	1,498,376.03	1	RMBS
0.36	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,426,665.79	8,613,784.26	1	RMBS
0.36	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,419,045.07	9,668,891.61	1	RMBS
0.35	STACR 2023-HQA2 M1A	35564K2F5	STACR	7.2801	6/25/2043	1,366,103.03	1,359,956.97	1	RMBS
0.34	GNR 2019-31 GF	38381RXE4	GNR	5.3236	3/20/2049	1,333,530.30	1,349,559	1	RMBS
0.33	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,298,065.73	9,033,722.18	1	RMBS
0.32	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,270,131.01	1,256,904.72	1	RMBS
0.32	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,267,946.33	7,436,502.63	1	RMBS
0.31	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,240,556.79	8,766,453.16	1	RMBS
0.31	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,233,662.99	8,706,463.58	1	RMBS
0.30	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,197,803.35	7,356,915.71	1	RMBS
0.30	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,183,028.09	1,257,161.55	1	RMBS
0.29	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,144,561.06	9,237,119.62	1	RMBS
0.28	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,114,228.33	7,866,189.3	1	RMBS
0.28	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,106,587.86	7,083,894.42	1	RMBS
0.28	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,098,690.60	7,724,269.4	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/18/2024

0.28	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,096,320.24	8,063,254.61	1	RMBS
0.27	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,084,725.22	6,847,137.29	1	RMBS
0.27	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,068,587.00	7,625,351.99	1	RMBS
0.27	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,061,669.49	6,706,268.16	1	RMBS
0.26	STACR 2022-DNA3 M1B	35564KUX5	STACR	8.1801	4/25/2042	1,035,844.40	1,000,000	1	RMBS
0.26	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	1,014,096.32	5,849,867.75	1	RMBS
0.26	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	1,011,528.43	5,849,274.08	1	RMBS
0.25	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	993,912.69	5,720,120.97	1	RMBS
0.25	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	987,552.21	5,130,013.37	1	RMBS
0.25	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	972,397.70	5,697,099.51	1	RMBS
0.24	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	967,577.96	6,000,740.97	1	RMBS
0.24	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	960,229.84	5,901,471.53	1	RMBS
0.24	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	948,935.06	5,035,337.53	1	RMBS
0.24	GNR 2016-116 DF	38380AKF3	GNR	5.2736	9/20/2046	941,199.78	955,422.76	1	RMBS
0.24	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	939,726.20	5,993,161.41	1	RMBS
0.24	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	932,666.47	6,638,513.6	1	RMBS
0.23	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	923,244.28	916,513.14	1	RMBS
0.23	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	919,862.57	6,275,637.48	1	RMBS
0.23	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	910,408.77	895,247.67	1	RMBS
0.22	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	859,457.83	973,601.17	1	RMBS
0.21	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	844,840.60	877,443.57	1	RMBS
0.21	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	839,037.16	820,871.31	1	RMBS
0.21	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	821,626.85	828,829.88	1	RMBS
0.20	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	771,592.45	768,820.56	1	RMBS
0.19	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	768,906.04	795,897.94	1	RMBS
0.19	CAS 2023-R07 2M1	20753BAA0	CAS	7.2134	9/25/2043	762,332.23	758,661.63	1	RMBS
0.19	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	759,772.24	6,640,023.04	1	RMBS
0.18	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	695,420.86	3,874,666.59	1	RMBS
0.15	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	583,721.48	3,896,008	1	RMBS

DMBS - DoubleLine Mortgage ETF
Holdings as of 10/18/2024

0.14	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	542,528.53	3,580,924.59	1	RMBS
0.12	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	458,858.69	3,449,425.22	1	RMBS
0.11	FN MA5038	31418ES43	FN	5	6/1/2053	449,740.70	456,028.45	1	RMBS
0.11	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	442,696.77	2,779,562.85	1	RMBS
0.09	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	336,599.35	2,081,984	1	RMBS
0.06	US 10yr Ultra Fut Dec24		UXYZ4	0	12/19/2024	254,501.85	-180	100000	FUTURES CONTRACTS
0.04	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	176,876.44	1,291,866.13	1	RMBS
0.00	FN FS6744	3140XNP65	FN	2.5	10/1/2051	0.00	0.01	1	RMBS
0.00	FR SD2969	3132DQJN7	FR	2.5	5/1/2052	0.00	0.01	1	RMBS
0.00	FN FS5600	3140XMGJ9	FN	2.5	6/1/2052	0.00	0.01	1	RMBS
(0.03)	US ULTRA BOND CBT Dec24		WNZ4	0	12/19/2024	-104,943.84	17	100000	FUTURES CONTRACTS
(0.03)	US 2YR NOTE (CBT) Dec24		TUZ4	0	12/31/2024	-110,198.15	330	200000	FUTURES CONTRACTS
(0.08)	US 5YR NOTE (CBT) Dec24		FVZ4	0	12/31/2024	-303,078.48	185	100000	FUTURES CONTRACTS
(0.30)	US LONG BOND(CBT) Dec24		USZ4	0	12/19/2024	-1,204,886.79	246	100000	FUTURES CONTRACTS