

DMBS - DoubleLine Mortgage ETF
Holdings as of 11/19/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
3.37	FNCL 3 12/24	01F0306C7	FNCL	3		12,005,734.39	14,012,000	1	RMBS
2.90	FN MA5503	31418FDH7	FN	5.5	10/1/2044	10,349,550.43	10,366,095.39	1	RMBS
2.68	FN MA4256	31418DWS7	FN	2.5	2/1/2051	9,550,520.53	11,483,545.07	1	RMBS
2.67	FN FS9026	3140XRA47	FN	5.5	9/1/2053	9,528,388.51	9,509,456.14	1	RMBS
2.63	FR SD7512	3132DVKZ7	FR	3	2/1/2050	9,384,868.99	10,738,919.47	1	RMBS
2.62	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	9,338,487.98	11,125,434.63	1	RMBS
2.61	FN CA7028	3140QEY22	FN	2.5	9/1/2050	9,292,876.79	11,071,131.37	1	RMBS
2.31	FR SD5573	3132DTFN5	FR	3	8/1/2052	8,232,528.73	9,458,198.12	1	RMBS
2.21	FN FS8660	3140XQTS6	FN	5.5	8/1/2054	7,889,717.71	7,880,426.4	1	RMBS
2.11	FN CB8501	3140QUNT9	FN	6	5/1/2054	7,536,681.78	7,335,211.64	1	RMBS
2.05	FR SD7553	3132DVMA0	FR	3	3/1/2052	7,321,516.54	8,421,190.15	1	RMBS
2.00	FN FS7738	3140XPS42	FN	6	3/1/2054	7,110,613.76	6,919,490.52	1	RMBS
1.98	FR SD3530	3132DQ4P8	FR	6	8/1/2053	7,057,322.29	6,949,993.92	1	RMBS
1.97	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	7,031,473.09	6,993,442.41	1	RMBS
1.96	FR SD5525	3132DTD64	FR	5.5	6/1/2054	6,973,388.13	6,960,561.09	1	RMBS
1.90	FR SD6874	3132DUT72	FR	5.5	11/1/2054	6,772,977.57	6,765,000	1	RMBS
1.90	FR SD6570	3132DUJP3	FR	5.5	10/1/2054	6,753,778.67	6,770,345	1	RMBS
1.82	FR SD6053	3132DTWN6	FR	5.5	8/1/2054	6,475,770.62	6,485,012.86	1	RMBS
1.71	STACR 2024-DNA1 M2	35564NBA0	STACR	6.8068	2/25/2044	6,082,505.03	6,000,000	1	RMBS
1.70	STACR 2024-HQA1 M2	35564NCA9	STACR	6.8568	3/25/2044	6,047,503.65	6,000,000	1	RMBS
1.68	FN CA6032	3140QDV27	FN	2.5	6/1/2050	6,001,806.92	7,156,870.2	1	RMBS
1.51	FR SD7550	3132DVL78	FR	3	2/1/2052	5,396,202.28	6,153,994.4	1	RMBS
1.47	FN FS0984	3140XGCW7	FN	3	4/1/2052	5,233,188.05	6,020,582.27	1	RMBS
1.44	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	5,123,786.04	5,094,775	1	RMBS
1.38	FN FM7529	3140XBLK4	FN	3	5/1/2051	4,903,103.84	5,635,979.02	1	RMBS
1.34	FN FS7819	3140XPVM8	FN	2	3/1/2052	4,778,704.80	5,972,215.81	1	RMBS
1.34	FR SD5968	3132DTT23	FR	6	7/1/2054	4,758,835.89	4,675,599.86	1	RMBS
1.32	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	4,718,745.22	4,708,700.47	1	RMBS

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1.31	FR SD4794	3132DSKF8	FR	6.5	1/1/2054	4,681,053.08	4,459,688.32	1	RMBS
1.30	FR SD4650	3132DSEX6	FR	5	1/1/2054	4,646,867.85	4,756,957.7	1	RMBS
1.27	FN FS6476	3140XNFS8	FN	2.5	11/1/2051	4,510,048.51	5,383,099.95	1	RMBS
1.23	FR RA2853	3133KJE24	FR	2.5	6/1/2050	4,396,654.90	5,280,844.16	1	RMBS
1.18	FN FS2141	3140XHLX3	FN	3.5	6/1/2052	4,189,978.94	4,661,751.08	1	RMBS
1.14	CASH	USD		0		4,077,319.50	4,077,318.09	1	CASH
1.10	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,914,280.32	4,022,275.16	1	RMBS
1.06	FN FS7114	3140XN3Y8	FN	5.5	2/1/2054	3,760,853.07	3,755,839.62	1	RMBS
1.04	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,702,746.73	4,630,820.15	1	RMBS
1.03	FN MA4492	31418D7E6	FN	2	12/1/2051	3,658,265.30	4,631,431.65	1	RMBS
0.97	FN MA4733	31418EHK9	FN	4.5	9/1/2052	3,467,445.27	3,654,685.83	1	RMBS
0.93	FN MA3357	31418CWT7	FN	4	5/1/2048	3,330,262.42	3,564,912.05	1	RMBS
0.86	FN FS2040	3140XHHS9	FN	2	2/1/2052	3,076,856.19	3,894,385.41	1	RMBS
0.85	CAS 2024-R05 2M2	20754XAC7	CAS	6.5568	7/25/2044	3,023,101.41	3,000,000	1	RMBS
0.81	FR SD5617	3132DTG20	FR	6	6/1/2054	2,898,460.03	2,841,204.32	1	RMBS
0.81	VERUS 2024-8 A2	92540PAB4	VERUS	5.618	10/25/2069	2,886,396.12	2,900,000	1	RMBS
0.79	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,804,015.84	2,824,768.32	1	RMBS
0.78	FR SD8288	3132DWF57	FR	5	1/1/2053	2,788,469.97	2,864,977.61	1	RMBS
0.78	FR SD3745	3132E0ES7	FR	6	9/1/2053	2,772,688.88	2,731,152.24	1	RMBS
0.78	FR SD4888	3132DSND0	FR	6	2/1/2054	2,766,452.00	2,720,130.24	1	RMBS
0.73	FN MA5039	31418ES50	FN	5.5	6/1/2053	2,608,060.19	2,631,740.91	1	RMBS
0.72	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,564,355.70	3,133,981.01	1	RMBS
0.67	GNR 2020-151 MI	38382J3Q7	GNR	2.5	10/20/2050	2,392,217.80	16,893,352.03	1	RMBS
0.64	FR SD2912	3132DQGV2	FR	5	5/1/2053	2,287,530.88	2,341,136.57	1	RMBS
0.61	FN FS5704	3140XMKS4	FN	2	4/1/2052	2,176,760.32	2,734,117.17	1	RMBS
0.57	CAS 2024-R01 1M2	20753UAB6	CAS	6.6568	1/25/2044	2,020,731.39	2,000,000	1	RMBS
0.56	FHR 4631 GF	3137BSZD8	FHR	5.4201	11/15/2046	1,988,039.45	2,013,928.1	1	RMBS
0.55	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,958,768.88	2,269,775.2	1	RMBS
0.51	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	1,834,134.63	1,815,528.62	1	RMBS

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0.51	FN CB8020	3140QT4E6	FN	6.5	2/1/2054	1,818,435.51	1,776,947.28	1	RMBS
0.50	FR SD3139	3132DQPY6	FR	3.5	7/1/2052	1,782,101.23	1,995,255.17	1	RMBS
0.49	OBX 2024-NQM1 A2	67448LAB8	OBX	6.253	11/25/2063	1,730,744.97	1,724,507.43	1	RMBS
0.47	VERUS 2024-1 A2	92540EAB9	VERUS	5.915	1/25/2069	1,682,688.92	1,684,014.62	1	RMBS
0.46	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	1,642,619.64	1,629,667.4	1	RMBS
0.45	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,599,538.83	10,238,763.14	1	RMBS
0.44	OBX 2023-NQM5 A1A	673919AL0	OBX	6.567	6/25/2063	1,551,856.99	1,535,829.35	1	RMBS
0.42	CAS 2024-R02 1M2	20754GAE0	CAS	6.6568	2/25/2044	1,511,463.39	1,500,000	1	RMBS
0.42	COLT 2024-5 A2	19685AAB5	COLT	5.377	8/25/2069	1,482,859.27	1,496,498.94	1	RMBS
0.41	VERUS 2023-5 A1	924934AA0	VERUS	6.476	6/25/2068	1,447,522.89	1,434,567.44	1	RMBS
0.39	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,395,824.50	9,622,121.3	1	RMBS
0.39	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,389,306.07	8,554,632.65	1	RMBS
0.37	GNR 2019-31 GF	38381RXE4	GNR	5.1707	3/20/2049	1,332,094.28	1,349,559	1	RMBS
0.37	STACR 2023-HQA2 M1A	35564K2F5	STACR	6.8568	6/25/2043	1,309,477.57	1,297,709.26	1	RMBS
0.36	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	1,278,902.60	8,943,629.88	1	RMBS
0.35	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,257,857.58	7,339,018.81	1	RMBS
0.35	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	1,239,617.38	1,227,690.17	1	RMBS
0.35	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,238,608.79	8,712,039.25	1	RMBS
0.34	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,214,876.57	8,627,586.02	1	RMBS
0.34	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	1,205,635.29	9,131,947.5	1	RMBS
0.33	GNR 2022-204 IO	38383LNL0	GNR	3.5	4/20/2052	1,188,254.00	7,271,481.87	1	RMBS
0.32	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	1,155,162.89	1,247,693.85	1	RMBS
0.32	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	1,146,174.66	7,800,231.28	1	RMBS
0.31	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	1,120,756.70	7,037,458.61	1	RMBS
0.31	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	1,114,003.05	7,665,070.06	1	RMBS
0.31	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	1,111,707.87	6,653,825.2	1	RMBS
0.31	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	1,087,059.72	7,588,591.3	1	RMBS
0.30	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,080,491.40	8,028,627.15	1	RMBS
0.30	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	1,067,882.21	6,786,718.28	1	RMBS

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0.29	STACR 2022-DNA3 M1B	35564KUX5	STACR	7.7568	4/25/2042	1,035,610.81	1,000,000	1	RMBS
0.28	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	1,015,128.89	5,772,986.08	1	RMBS
0.28	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	1,007,077.97	5,945,946.93	1	RMBS
0.28	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	1,000,926.62	5,818,183.3	1	RMBS
0.28	MSILF Government Portfolio	61747C707	MVRXX	4.7736		998,417.62	998,416.14	1	CASH
0.28	JPMorgan US Government Money M	4812C2270	MGMXX	4.8023		998,417.62	998,416.14	1	CASH
0.28	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	981,104.04	5,684,552.77	1	RMBS
0.27	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	979,322.07	5,085,133.96	1	RMBS
0.27	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	965,048.52	5,650,198.84	1	RMBS
0.27	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	945,667.86	5,861,843.27	1	RMBS
0.26	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	940,279.20	5,007,791.58	1	RMBS
0.26	GNR 2016-116 DF	38380AKF3	GNR	5.1207	9/20/2046	939,577.11	955,422.76	1	RMBS
0.26	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	927,238.77	5,948,517.06	1	RMBS
0.25	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	908,018.49	6,256,899.63	1	RMBS
0.25	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	900,402.37	895,494.27	1	RMBS
0.25	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	896,061.50	6,543,066.73	1	RMBS
0.25	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	891,424.83	878,365.84	1	RMBS
0.24	CSMC 2021-RPL3 A1	12661GAA7	CSMC	2	1/25/2060	837,923.08	960,548.5	1	RMBS
0.23	CSMC 2018-RPL9 A	12654PAE8	CSMC	3.85	9/25/2057	824,725.85	865,847.39	1	RMBS
0.23	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	810,794.44	797,399.78	1	RMBS
0.23	CIM 2023-R4 A1	12569UAA9	CIM	5	5/25/2062	808,438.68	815,224.88	1	RMBS
0.21	CAS 2023-R07 2M1	20753BAA0	CAS	6.8068	9/25/2043	763,665.01	758,661.63	1	RMBS
0.21	OBX 2023-NQM3 A1	67117PAA1	OBX	5.9487	2/25/2063	755,870.69	754,443.46	1	RMBS
0.21	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	754,124.36	6,563,552.79	1	RMBS
0.21	DRMT 2022-2 A1	24380XAA5	DRMT	4.3	3/25/2067	744,391.26	775,770.64	1	RMBS
0.19	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	683,911.34	3,840,123.77	1	RMBS
0.16	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	574,381.04	3,861,193.31	1	RMBS
0.15	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	536,927.68	3,545,180.55	1	RMBS

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0.14	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	481,276.89	3,429,706.31	1	RMBS
0.12	FN MA5038	31418ES43	FN	5	6/1/2053	439,397.13	452,638.39	1	RMBS
0.12	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	433,987.08	2,752,444.58	1	RMBS
0.09	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	330,618.81	2,062,038.54	1	RMBS
0.05	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	173,709.59	1,279,480.55	1	RMBS
0.03	US 10yr Ultra Fut Dec24		UXYZ4	0	12/19/2024	118,921.27	-200	100000	FUTURES CONTRACTS
(0.03)	US ULTRA BOND CBT Dec24		WNZ4	0	12/19/2024	-98,079.40	12	100000	FUTURES CONTRACTS
(0.03)	US 2YR NOTE (CBT) Dec24		TUZ4	0	12/31/2024	-119,894.22	120	200000	FUTURES CONTRACTS
(0.12)	US 5YR NOTE (CBT) Dec24		FVZ4	0	12/31/2024	-416,049.81	360	100000	FUTURES CONTRACTS
(0.39)	US LONG BOND(CBT) Dec24		USZ4	0	12/19/2024	-1,392,513.61	276	100000	FUTURES CONTRACTS