Portfolio overlap

CAPE / PAPI

Overlap	Shared positions
11.58%	39

DoubleLine Shiller CAPE U.S. Equities ETF

Report dates 06/30/2024 | 99.78% NAV

Overlap / CAPE 23.76%

Parametric Equity Premium Income ETF

Report dates 06/30/2024 | 98.58% NAV

Overlap / PAPI 22.04%

Largest shared positions

Security	CAPE	PAPI	Overlap
Costco Wholesale Corp.	3.49%	0.70%	0.70%
Colgate-Palmolive Co.	0.84%	0.70%	0.70%
Walmart, Inc.	2.68%	0.66%	0.66%

Weights are percentages of each fund's net assets. Shared weight is the sum of the smallest weight per matched common-stock class. Unmatched positions are excluded without renormalizing the weights.

History





3 matched portfolio dates from 12/31/2023 to 06/30/2024. Both filings use the same portfolio date. The minimum matched share of net assets is 98.14%. The filing dates are 53–58 days after the portfolio dates. This is filing lag. The archive does not establish an exact intraday release time.

Largest changes

03/31/2024 / 06/30/2024 +1.33 pp

Security	Overlap 03/31/2024	Overlap 06/30/2024	Change (pp)
Garmin Ltd.	0.00%	0.17%	+0.17
CME Group, Inc.	0.15%	0.31%	+0.15
Genuine Parts Co.	0.00%	0.13%	+0.13
Costco Wholesale Corp.	0.57%	0.70%	+0.13
Darden Restaurants, Inc.	0.00%	0.13%	+0.13
All other shared classes			+0.61

Sources and methodology

Weights are percentages of each fund's net assets. Shared weight is the sum of the smallest weight per matched common-stock class. Unmatched positions are excluded without renormalizing the weights.

nport-common-equity-v1

Report dates	Weight (%)	Classes	CAPE · SEC	PAPI · SEC
06/30/2024	11.58%	39	0001752724-24-186036	0001752724-24-185978
03/31/2024	10.25%	32	0001752724-24-114123	0001752724-24-119864
12/31/2023	4.55%	25	0001752724-24-033483	0001752724-24-041504