

DCMT - DoubleLine Commodity Strategy ETF
Holdings as of 1/15/2025

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
31.12	B 04/22/25	912797PA9	B	0	4/22/2025	7,317,144.69	7,400,000	1	TREASURY
20.55	B 05/13/25	912797PH4	B	0	5/13/2025	4,833,194.57	4,900,000	1	TREASURY
16.37	B 05/08/25	912797NE3	B	0	5/8/2025	3,849,177.53	3,900,000	1	TREASURY
10.93	B 04/22/25	912797PA9	B	0	4/22/2025	2,570,888.71	2,600,000	1	TREASURY
4.72	BXCS1496	SLMQH3CL0	/SWAP	0.25	1/22/2025	1,110,334.49	20,500,000	1	SWAP
4.67	B 02/06/25	912797MJ3	B	0	2/6/2025	1,097,292.22	1,100,000	1	TREASURY
2.94	B 05/13/25	912797PH4	B	0	5/13/2025	690,456.30	700,000	1	TREASURY
2.52	B 05/08/25	912797NE3	B	0	5/8/2025	592,181.12	600,000	1	TREASURY
1.63	JPMorgan US Government Money M	4812C2270	MGMXX	4.4441		382,645.64	382,645.59	1	CASH
1.63	MSILF Government Portfolio	61747C707	MVRXX	4.4151		382,645.64	382,645.59	1	CASH
0.89	CASH	USD		0		208,204.62	208,204.62	1	CASH
0.60	MSILF Government Portfolio	61747C707	MVRXX	4.4151		142,233.32	142,233.4	1	CASH
0.60	JPMorgan US Government Money M	4812C2270	MGMXX	4.4441		142,233.32	142,233.4	1	CASH
0.42	B 02/06/25	912797MJ3	B	0	2/6/2025	99,753.95	100,000	1	TREASURY
0.41	BXCS1496	SLMQH30S8	/SWAP	0.25	1/22/2025	97,244.34	1,800,000	1	SWAP
0.00	BXCS1496	SLMQH3CL0	/SWAP	0.25	1/22/2025	0.00	-20,500,000	1	SWAP
0.00	BXCS1496	SLMQH30S8	/SWAP	0.25	1/22/2025	0.00	-1,800,000	1	SWAP
(0.01)	CASH	USD		0		-2,066.14	-2,066.03	1	CASH