

DCMT - DoubleLine Commodity Strategy ETF  
Holdings as of 4/26/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
38.06	B 05/02/24	912797HH3	B	0	5/2/2024	9,695,725.73	9,700,000	1	TREASURY
15.58	B 06/20/24	912796ZW2	B	0	6/20/2024	3,969,554.13	4,000,000	1	TREASURY
11.65	B 07/11/24	912797GB7	B	0	7/11/2024	2,968,095.03	3,000,000	1	TREASURY
10.59	B 05/02/24	912797HH3	B	0	5/2/2024	2,698,810.18	2,700,000	1	TREASURY
5.83	B 07/09/24	912797KN6	B	0	7/9/2024	1,484,466.45	1,500,000	1	TREASURY
5.42	B 07/30/24	912797KR7	B	0	7/30/2024	1,381,234.60	1,400,000	1	TREASURY
3.88	B 07/18/24	912797JS7	B	0	7/18/2024	988,327.85	1,000,000	1	TREASURY
3.87	B 07/30/24	912797KR7	B	0	7/30/2024	986,596.07	1,000,000	1	TREASURY
2.49	CASH	USD		0		633,358.45	633,358.48	1	CASH
0.67	JPMorgan US Government Money M	4812C2270	MGMXX	5.2477		171,697.20	171,697.23	1	CASH
0.67	MSILF Government Portfolio	61747C707	MVRXX	5.2242		171,697.20	171,697.23	1	CASH
0.51	MSILF Government Portfolio	61747C707	MVRXX	5.2242		128,807.55	128,807.59	1	CASH
0.51	JPMorgan US Government Money M	4812C2270	MGMXX	5.2477		128,807.55	128,807.59	1	CASH
0.27	BXCS1496	SLWTEQP07	/SWAP	0.25	5/29/2024	67,638.18	25,400,000	1	SWAP
0.00	BXCS1496	SLWTEQP07	/SWAP	0.25	5/29/2024	0.00	-25,400,000	1	SWAP
0.00	CASH	USD		0		0.00	0.01	1	CASH