

DCMT - DoubleLine Commodity Strategy ETF
Holdings as of 7/12/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
42.38	B 09/10/24	912797LG0	B	0	9/10/2024	7,437,693.87	7,500,000	1	TREASURY
14.69	B 09/10/24	912797LG0	B	0	9/10/2024	2,578,400.58	2,600,000	1	TREASURY
11.25	B 10/10/24	912797KT3	B	0	10/10/2024	1,974,854.51	2,000,000	1	TREASURY
11.21	B 11/05/24	912797MA2	B	0	11/5/2024	1,967,705.55	2,000,000	1	TREASURY
9.94	JPMorgan US Government Money M	4812C2270	MGMXX	5.2553		1,745,343.10	1,745,343.18	1	CASH
9.94	MSILF Government Portfolio	61747C707	MVRXX	5.2324		1,745,343.10	1,745,343.18	1	CASH
5.69	B 07/30/24	912797KR7	B	0	7/30/2024	997,824.71	1,000,000	1	TREASURY
5.69	B 07/30/24	912797KR7	B	0	7/30/2024	997,824.71	1,000,000	1	TREASURY
3.10	MSILF Government Portfolio	61747C707	MVRXX	5.2324		543,273.19	543,273.2	1	CASH
3.10	JPMorgan US Government Money M	4812C2270	MGMXX	5.2553		543,273.19	543,273.2	1	CASH
0.26	BXCS1496	SL910C0X5	/SWAP	0.25	7/24/2024	45,106.72	14,500,000	1	SWAP
0.00	BXCS1496	SLAL1NJ71	/SWAP	0.25	7/24/2024	0.00	-3,100,000	1	SWAP
0.00	BXCS1496	SL910C0X5	/SWAP	0.25	7/24/2024	0.00	-14,500,000	1	SWAP
(0.14)	BXCS1496	SLAL1NJ71	/SWAP	0.25	7/24/2024	-25,357.47	3,100,000	1	SWAP
(3.95)	CASH	USD		0		-693,374.98	-693,375.02	1	CASH
(13.15)	CASH	USD		0		-2,307,544.01	-2,307,543.99	1	CASH