

DCMT - DoubleLine Commodity Strategy ETF  
Holdings as of 7/25/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
41.35	B 09/10/24	912797LG0	B	0	9/10/2024	6,456,227.72	6,500,000	1	TREASURY
16.54	B 09/10/24	912797LG0	B	0	9/10/2024	2,582,491.06	2,600,000	1	TREASURY
12.67	B 10/10/24	912797KT3	B	0	10/10/2024	1,978,114.79	2,000,000	1	TREASURY
12.62	B 11/05/24	912797MA2	B	0	11/5/2024	1,970,972.48	2,000,000	1	TREASURY
3.79	JPMorgan US Government Money M	4812C2270	MGMXX	5.2553		591,571.26	591,571.18	1	CASH
3.79	MSILF Government Portfolio	61747C707	MVRXX	5.2324		591,571.26	591,571.18	1	CASH
3.20	CASH	USD		0		499,708.64	499,708.61	1	CASH
3.20	B 07/30/24	912797KR7	B	0	7/30/2024	499,708.01	500,000	1	TREASURY
1.26	JPMorgan US Government Money M	4812C2270	MGMXX	5.2553		196,585.67	196,585.69	1	CASH
1.26	MSILF Government Portfolio	61747C707	MVRXX	5.2324		196,585.67	196,585.69	1	CASH
0.37	BXCS1496	SL8PAEWD7	/SWAP	0.25	8/28/2024	57,870.50	15,000,000	1	SWAP
0.00	BXCS1496	SL8PAEWD7	/SWAP	0.25	8/28/2024	0.00	-15,000,000	1	SWAP
(0.05)	CASH	USD		0		-7,063.62	-7,063.54	1	CASH