

DCMT - DoubleLine Commodity Strategy ETF
Holdings as of 11/19/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
40.94	B 12/24/24	912797MQ7	B	0	12/24/2024	8,762,658.08	8,800,000	1	TREASURY
19.97	B 01/09/25	912797LX3	B	0	1/9/2025	4,273,557.95	4,300,000	1	TREASURY
15.35	B 12/24/24	912797MQ7	B	0	12/24/2024	3,285,996.86	3,300,000	1	TREASURY
6.87	B 05/08/25	912797NE3	B	0	5/8/2025	1,469,589.15	1,500,000	1	TREASURY
5.09	B 02/06/25	912797MJ3	B	0	2/6/2025	1,089,530.42	1,100,000	1	TREASURY
4.17	B 02/06/25	912797MJ3	B	0	2/6/2025	891,433.86	900,000	1	TREASURY
3.25	B 01/09/25	912797LX3	B	0	1/9/2025	695,695.50	700,000	1	TREASURY
1.85	JPMorgan US Government Money M	4812C2270	MGMXX	4.8023		396,382.08	396,382.12	1	CASH
1.85	MSILF Government Portfolio	61747C707	MVRXX	4.7736		396,382.08	396,382.12	1	CASH
0.64	JPMorgan US Government Money M	4812C2270	MGMXX	4.8023		135,975.23	135,975.23	1	CASH
0.64	MSILF Government Portfolio	61747C707	MVRXX	4.7736		135,975.23	135,975.23	1	CASH
0.11	BXCS1496	SLOYL1CI7	/SWAP	0.25	11/20/2024	24,309.01	2,000,000	1	SWAP
0.00	BXCS1496	SLB5EHR83	/SWAP	0.25	11/20/2024	0.00	-18,500,000	1	SWAP
0.00	BXCS1496	SLQQM2AA8	/SWAP	0.25	11/20/2024	0.00	-1,000,000	1	SWAP
0.00	BXCS1496	SLOYL1CI7	/SWAP	0.25	11/20/2024	0.00	-2,000,000	1	SWAP
0.00	CASH	USD		0		0.00	0.01	1	CASH
(0.03)	BXCS1496	SLQQM2AA8	/SWAP	0.25	11/20/2024	-7,075.03	1,000,000	1	SWAP
(0.70)	BXCS1496	SLB5EHR83	/SWAP	0.25	11/20/2024	-149,188.77	18,500,000	1	SWAP