

DCMT - DoubleLine Commodity Strategy ETF
Holdings as of 12/13/2024

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
36.51	B 12/24/24	912797MQ7	B	0	12/24/2024	7,592,473.78	7,600,000	1	TREASURY
20.62	B 01/09/25	912797LX3	B	0	1/9/2025	4,287,902.71	4,300,000	1	TREASURY
12.49	B 12/24/24	912797MQ7	B	0	12/24/2024	2,597,425.13	2,600,000	1	TREASURY
7.09	B 05/08/25	912797NE3	B	0	5/8/2025	1,475,043.31	1,500,000	1	TREASURY
5.26	B 02/06/25	912797MJ3	B	0	2/6/2025	1,093,283.39	1,100,000	1	TREASURY
4.99	CASH	USD		0		1,037,595.98	1,037,596.08	1	CASH
4.30	B 02/06/25	912797MJ3	B	0	2/6/2025	894,504.54	900,000	1	TREASURY
3.36	B 01/09/25	912797LX3	B	0	1/9/2025	698,030.70	700,000	1	TREASURY
1.52	MSILF Government Portfolio	61747C707	MVRXX	4.5777		316,427.38	316,427.48	1	CASH
1.52	JPMorgan US Government Money M	4812C2270	MGMXX	4.5924		316,427.38	316,427.48	1	CASH
1.48	BXCS1496	SLOYLITT8	/SWAP	0.25	12/18/2024	307,081.71	19,400,000	1	SWAP
0.43	MSILF Government Portfolio	61747C707	MVRXX	4.5777		88,981.82	88,981.82	1	CASH
0.43	JPMorgan US Government Money M	4812C2270	MGMXX	4.5924		88,981.82	88,981.82	1	CASH
0.01	BXCS1496	SL6T15TV4	/SWAP	0.25	12/18/2024	1,718.16	1,000,000	1	SWAP
0.00	BXCS1496	SLOYLITT8	/SWAP	0.25	12/18/2024	0.00	-19,400,000	1	SWAP
0.00	BXCS1496	SL6T15TV4	/SWAP	0.25	12/18/2024	0.00	-1,000,000	1	SWAP