

DCMT - DoubleLine Commodity Strategy ETF
Holdings as of 6/3/2026

% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
45.75	B 06/11/26	912797QX8	B	0	6/11/2026	17,987,388.27	18,000,000	1	TREASURY
9.62	B 07/21/26	912797UQ8	B	0	7/21/2026	3,782,020.63	3,800,000	1	TREASURY
8.82	B 09/01/26	912797UW5	B	0	9/1/2026	3,468,717.13	3,500,000	1	TREASURY
8.09	B 08/04/26	912797US4	B	0	8/4/2026	3,180,376.77	3,200,000	1	TREASURY
7.56	B 09/08/26	912797VB0	B	0	9/8/2026	2,971,080.05	3,000,000	1	TREASURY
5.34	B 06/11/26	912797QX8	B	0	6/11/2026	2,098,528.51	2,100,000	1	TREASURY
3.78	B 09/08/26	912797VB0	B	0	9/8/2026	1,485,540.02	1,500,000	1	TREASURY
3.30	JPMorgan US Government Money M	4812C2270	MGMXX	3.59		1,298,540.60	1,298,540.46	1	CASH
3.05	B 06/23/26	912797UB1	B	0	6/23/2026	1,197,713.49	1,200,000	1	TREASURY
2.53	B 07/21/26	912797UQ8	B	0	7/21/2026	995,268.67	1,000,000	1	TREASURY
2.53	B 08/06/26	912797RG4	B	0	8/6/2026	993,672.55	1,000,000	1	TREASURY
1.02	B 06/23/26	912797UB1	B	0	6/23/2026	399,237.96	400,000	1	TREASURY
0.53	JPMorgan USD Treasury Liquidity CNAV	999K79433		3.49		209,926.92	209,926.86	1	CASH
0.53	Goldman Sachs USD Treasury Liquid Reserves	99VVB6SS4		3.53		209,926.92	209,926.86	1	CASH
0.00	CASH	USD		0		0.00	0.07	1	CASH
0.00	CASH	USD		0		-0.39	-0.38	1	CASH
(2.45)	BXCS1496	SLG9QI5T3	/SWAP	0.25	6/10/2026	-964,676.66	40,200,000	1	SWAP