Submission Data File

General Information		
Submission Type	NPORT-P	
Name*	M2 Compliance	
Phone*	310-402-2681	
E-mail*	filing@m2compliance.com	
File Number		
CIK*	0001689873	
CCC*	*****	
Investment Company Type*	Form N-1A Filer (Mutual Fund)	
Confidential*	false	
Confirming Copy	No	
Notify via Filing Website	No	
Return Copy	Yes	
	(End General Information)	

Document Information	
	1
Document Name 1	graniteshares-partf_093020.htm
Document Type 1	NPORT-EX
Description 1	
(End Document Information)	

Series/Classes		
Series LEI*	549300TM9TYJ47SK6836	
Series ID	S000056279	
Class ID 1	C000177158	
(End Series/Classes)		

Y:\2020 OPERATIONS\2020 EDGAR\11_November\GRANITESHARES ETF TRUST\11-03-2020\NPORT P_September 2020\NPORT-P-COMB\Draft\Production\GraniteShare ETF trust Form NPORT P September COMB.gfp

NPORT-P

11/20/2020 05:21 PM

Form NPORT-P	UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549 FORM NPORT MONTHLY PORTFOLIO INVESTMENTS REPORT	
N-PORT-P: Filer	Information	
Confidential		
Filer CIK:	0001689873	
Filer CCC:	\$h6jhhjj	
Filer Investment Company Type	Form N-1A Filer (Mutual Fund)	
Is this a LIVE or TEST Filing?	LIVE	
Would you like a Return Copy?	X	
Is this an electronic copy of an official filing submitted in paper format?		
Submission Contact Information		
Name	M2 Compliance	
Phone	310-402-2681	
E-mail Address	filing@m2compliance.com	
Notification Information		
Notify via Filing Website only?		
Series ID	S000056279	
Class (Contract) ID	C000177158	

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	GraniteShares ETF Trust	
b. Investment Company Act file number for	811-23214	
Registrant (e.g., 811-)		
c. CIK number of Registrant	0001689873	
C C		
d. LEI of Registrant	549300ODHHSS5JB0RB94	
e. Address and telephone number of Registrant.		
Street Address 1	205 Hudson Street 7th floor	
Street Address 2		
City	New York	
State, if applicable	NEW YORK	
Foreign country, if applicable	UNITED STATES OF AMERICA	
r oroigir oounity, ii appiloubio	UNITED STATES OF AMERICA	

10013	
1-646-876-5143	
GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF	
S000056279	
549300TM9TYJ47SK6836	
2021-06-30	
2020-09-30	
Yes X No	

NPORT-P: Part B: Information About the Fund

Report the following information for the Fund and its consolidated subsidiaries.

Item B.1. Assets and liabilities. Report amounts in U.S. dollars.

a.	Total assets, including assets attributable to miscellaneous securities reported in Part	64838158.52
b.	D. Total liabilities.	13498.80
c.	Net assets.	64824659.72

Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.

a.	Assets attributable to miscellaneous securities reported in Part D.	0
b.	Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	10406976.70

c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].

Amounts payable within one year.		
Banks or other financial institutions for borrowings.	0	
Controlled companies.	0	
Other affiliates.	0	
Others.	0	
Amounts payable after one year.		
Banks or other financial institutions for borrowings.	0	
Controlled companies.	0	
Other affiliates.	0	
Others.	0	

d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment basis, or (ii) on a standby commitment basis.

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(i) On a delayed delivery, when-issued, or 0 other firm commitment basis:

	(ii) On a standby commitment basis:	0
e.	Liquidation preference of outstanding preferred stock issued by the Fund.	0
f.	Cash and cash equivalents not reported in Parts C and D.	0

Item B.3. Portfolio level risk metrics.

Currency Metric: 1

If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:

ISO Currency code United States Dollar a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund's

a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Maturity period.	3 month.	-914.37
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0

b. Interest Rate Risk (DV100). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 100 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Maturity period.	3 month.	-91440.25
Maturity period.	1 year.	-0
Maturity period.	5 years.	-0
Maturity period.	10 years.	-0
Maturity period.	30 years.	-0

c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Investment Grade.

Maturity period.	3 month.	-0
Maturity period.	1 year.	-0
Maturity period.	5 years.	-0
Maturity period.	10 years.	-0
Maturity period.	30 years.	-0
Non-Investment Grade.		
Maturity period.	3 month.	-0
Maturity period.	1 year.	-0
Maturity period.	5 years.	-0
Maturity period.	10 years.	-0
Maturity period.	30 years.	-0

For purposes of Item B.3., calculate value as the sum of the absolute values of:

(i) the value of each debt security,

- (ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
- (iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
- (iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

Report zero for maturities to which the Fund has no exposure. For exposures that fall between any of the listed maturities in (a) and (b), use linear interpolation to approximate exposure to each maturity listed above. For exposures outside of the range of maturities listed above, include those exposures in the nearest maturity.

Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information: If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:

b. Did any securities lending counterparty provide any non-cash collateral?	Yes	X No
	of Portfolio Investm	non-cash collateral is included in the Schedule ments in Part C, provide the following ch category of non-cash collateral received for

Item B.5. Return information.

a. Monthly total returns of the Fund for each of the preceding three months. If the Fund is a Multiple Class Fund, report returns for each class. Such returns shall be calculated in accordance with the methodologies outlined in Item 26(b) (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form N-2, or Item 26(b)(i) of Form N-3, as applicable.

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months	Month 1.	0.0672
Monthly total returns of the Fund for each of the preceding three months	Month 2.	0.0568
Monthly total returns of the Fund for each of the preceding three months	Month 3.	0.0223
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		C000177158

c. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to derivatives for each of the following categories: commodity contracts, credit contracts, equity contracts, foreign exchange contracts, interest rate contracts, and other contracts. Within each such asset category, further report the same information for each of the following types of derivatives instrument: forward, future, option, swaption, swap, warrant, and other. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	2677852.40
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	1564694.00
Monthly net realized gain(loss)	Month 2.	949607.47
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	1896435.56
Monthly net realized gain(loss)	Month 3.	494884.33
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	316961.90
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	

Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Other
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Asset category.		Credit Contracts
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Forwards
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	

Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized	Month 1.	
appreciation (or depreciation)		

Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Other
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Asset category.		Equity Contracts
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Forwards
Monthly net realized gain(loss)	Month 1.	

Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaps

Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Other
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Asset category.		Foreign Exchange Contracts
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized		
appreciation (or depreciation)	Month 3.	

Instrument type.		Forwards
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	

Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Other
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized		
appreciation (or depreciation)	Month 1.	
appreciation (or depreciation) Monthly net realized gain(loss)	Month 1.	
Monthly net realized gain(loss) Monthly net change in unrealized	Month 2.	
Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation)	Month 2. Month 2.	
Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized	Month 2. Month 2. Month 3.	
Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation)	Month 2. Month 2. Month 3.	
Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Asset category.	Month 2. Month 2. Month 3. Month 3.	Image:
Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Asset category. Monthly net realized gain(loss) Monthly net change in unrealized	Month 2. Month 2. Month 3. Month 3.	Image:
Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Asset category. Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation)	Month 2. Month 2. Month 3. Month 3. Month 1.	Image: Second

Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Forwards
Monthly net realized gain(loss)	Month 1.	
, C (,		
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	

Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Other
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Asset category.		Other Contracts
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	

Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Forwards
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized	Month 2.	
appreciation (or depreciation) Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized	Month 3.	
appreciation (or depreciation) Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	

Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	
Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation)	Month 1. Month 1.	
Monthly net change in unrealized		
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized	Month 1. Month 2.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation)	Month 1. Month 2. Month 2.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized	Month 1. Month 2. Month 2. Month 3.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation)	Month 1. Month 2. Month 2. Month 3.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Instrument type.	Month 1. Month 2. Month 2. Month 3.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Instrument type. Monthly net realized gain(loss)	Month 1. Month 2. Month 3. Month 3. Month 1.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Instrument type. Monthly net realized gain(loss) Monthly net realized gain(loss)	Month 1. Month 2. Month 2. Month 3. Month 3. Month 1.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Instrument type. Monthly net realized gain(loss) Monthly net realized gain(loss) Monthly net realized gain(loss) Monthly net realized gain(loss)	Month 1. Month 2. Month 2. Month 3. Month 3. Month 1. Month 1.	
Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Instrument type. Monthly net realized gain(loss) Monthly net realized gain(loss) Monthly net realized gain(loss) Monthly net realized gain(loss) Monthly net realized gain(loss)	Month 1. Month 2. Month 3. Month 3. Month 1. Month 1. Month 2.	

For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to investment other than derivatives. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Month 1		
Monthly net realized gain(loss)	Month 1.	0
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-3393.26
Month 2		
Monthly net realized gain(loss)	Month 2.	0
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	4840.65
Month 3		
Monthly net realized gain(loss)	Month 3.	4538.50
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-7182.52

Item B.6. Flow information.

Provide the aggregate dollar amounts for sales and redemptions/repurchases of Fund shares during each of the preceding three months. If shares of the Fund are held in omnibus accounts, for purposes of calculating the Fund's sales, redemptions, and repurchases, use net sales or redemptions/repurchases from such omnibus accounts. The amounts to be reported under this Item should be after any front-end sales load has been deducted and before any deferred or contingent deferred sales load or charge has been deducted. Shares sold shall include shares sold by the Fund to a registered unit investment trust. For mergers and other acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month 1.

 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 	0
 b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 	0
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0
Month 2.	
 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 	19969629.35
 b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 	0
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0
Month 3.	
 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 	12606223.62
 b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 	0
c. Total net asset value of shares redeemed or repurchased, including exchanges.	17240931.28

Item B.7. Highly Liquid Investment Minimum information.

a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	
 b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid 	0

Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.

c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period? Yes

No

N/A

Item B.8. Derivatives Transactions.

For portfolio investments of open-end management investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has segregated to cover or pledged to satisfy margin requirements in connection with derivatives transactions that are classified among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]:

- 1. Moderately Liquid Investments
- 2. Less Liquid Investments
- 3. Illiquid Investments

ClassificationModerately Liquid InvestmentsPercentage of the Fund's Highly Liquid
Investments that are segregated or pledged
to cover the Fund's derivatives transactions.Less Liquid InvestmentsClassificationLess Liquid InvestmentsPercentage of the Fund's Highly Liquid
Investments that are segregated or pledged
to cover the Fund's derivatives transactions.Illiquid InvestmentsClassificationIlliquid InvestmentsPercentage of the Fund's Highly Liquid
Investments that are segregated or pledged
to cover the Fund's derivatives transactions.Illiquid InvestmentsPercentage of the Fund's Highly Liquid
Investments that are segregated or pledged
to cover the Fund's derivatives transactions.Illiquid Investments

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
 c. Title of the issue or description of the investment. 	Henry Hub Natural Gas NYMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	NGX20
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	246.0000
Units	Number of contracts

Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0	

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

		C 1	
Pa	/off	profi	le.
		prom	

Long

X N/A

Short

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity	
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other	
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that corresponds to the country where the issuer is organized.	US	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes X	No
Item C.7.		
a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	cation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investmentsiv. Illiquid Investments		
iv. Illiquid Investments		

egory.	N/A
Percentage.	N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation

of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2 3	N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			
c. Currently in default? [Y/N]	Yes	No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No	
 e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. 	Yes	No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, or 	ce instrument, ISIN (if C fier (if CUSIP, ISIN, and e of identifier used.	USIP is not availa ticker are not avai	ble), ticker (if CUSIP ilable).
relevant currency, indicating the relevant conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, als	o provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No]
ii. If N, provide the name and LEI (if any) of c	ounterparty.		-
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

lte	em C.11. For derivatives, also provide:	
	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Counterparty.	Future
υ.		
	i. Provide the name and LEI (if any) of cour	iterparty (including a central counterparty).
	Name of counterparty.	CME Clearing House
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d.	For futures and forwards (other than forward	d foreign currency contracts), provide:
	i. Payoff profile, selected from among the following (long, short).	Long
	ii. Description of reference instrument, as re	quired by sub-Item C.11.c.iii.
3.	include the name of issuer and title of issu	ivative or an index, the description of the reference instrument shall e, as well as CUSIP of the reference instrument, ISIN (if CUSIP is e not available), or other identifier (if CUSIP, ISIN, and ticker are
Na	ame of issuer.	N/A
Ti	tle of issue.	Henry Hub Natural Gas NYMEX
	iii. Expiration date.	2020-10-28
	iv. Aggregate notional amount or contract value on trade date.	6216420.00
	ISO Currency Code.	United States Dollar
,	 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
lte	em C.12. Securities lending.	
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
	If Yes, provide the value of the investment representing cash collateral.	
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
	If yes, provide the value of the securities representing non-cash collateral.	
C.	Is any portion of this investment on loan by the Fund?	Yes X No
	If Yes, provide the value of the securities or loan.	

Report the following information for the Fund and its consolidated subsidiaries.

a.	Name	of issuer	(if any).
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a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
С.	

Title of the issue or description of the investment.	Light, Sweet Crude Oil NYMEX	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	CLX0	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	85.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0	
used to calculate value. d. Percentage value compared to net assets of the Fund.	0	

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.		Short	
Payon prome.	Long	Short	X N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Derivative-commodity Derivative-commodity Other Commodities Futures Exchange
US

is o cod inve con exp	fferent from the country where the issuer rganized, also report the ISO country e that corresponds to the country of estment or issuer based on the centrations of the risk and economic osure of the investments.				
Item C	2.6.				
Is the	investment a Restricted Security?	Yes	X	No	
Item (2.7.				
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage	cation(s) for each CFR 270.22e-4	n portfolio inve]. For portfolio	estment among th o investments with	e following
i.	Highly Liquid Investments				
ii.	Moderately Liquid Investments				
iii.	Less Liquid Investments				
iv.	Illiquid Investments	N1/A			
Categ		N/A			
Perce	ntage.	N/A			
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a		ling, indicate w	which of the three	circumstances
	Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	in the following ating the portions (3) if the fund cl e entire position nd (2), a fund wo	circumstances s separately; (nooses to clas (rather than ba	s: (1) if portions of 2) if a fund has m sify the position the asing it on the size	f the position have ultiple sub- hrough evaluation es it would
Item (2.8.				
in which pursua Accou Measu invest with it	te the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted inting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the cal expedient).	X 1	2	3	N/A
Item (C.9. For debt securities				
For de	ebt securities, also provide:				
	turity date.				
b. Cou	•				
i. S r f	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.				
c. Cur	rently in default? [Y/N]	Yes		No	
or h	there any interest payments in arrears have any coupon payments been legally erred by the issuer? [Y/N]	Yes		No	
e. Is a [Y/ľ kino Fur	ny portion of the interest paid in kind? N] Enter "N" if the interest may be paid in but is not actually paid in kind or if the hd has the option of electing in-kind ment and has elected to be paid in-kind.	Yes		No	
	convertible securities, also provide:				
i. I	Mandatory convertible? [Y/N]	Yes		No	
ii. (Contingent convertible? [Y/N]	Yes		No	
((Description of the reference instrument, in denominated, as well as CUSIP of referer and ISIN are not available), or other identi f other identifier provided, indicate the typ	ifier (if CUSIP, IS	SIN (if CUSIP SIN, and ticker	is not available),	ticker (if CUSIP

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

	v. Delta (if applicable).					
lte	Item C.10. For repurchase and reverse repurchase agreements, also provide:					
	or debt securities, also provide:					
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse Repurchase				
b	Counterparty.					
5.	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes No				
	ii. If N, provide the name and LEI (if any) of c	counterparty.				
C.	Tri-party?	Yes No				
d.	Repurchase rate.					
e.	Maturity date.					
f.	Provide the following information concerning	g the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be ii.				
	em C.11. For derivatives, also provide:					
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future				
b.	Counterparty.					
	i. Provide the name and LEI (if any) of counter	nterparty (including a central counterparty).				
	Name of counterparty.	CME Clearing House				
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88				
d.	For futures and forwards (other than forwardi. Payoff profile, selected from among the following (long, short).	d foreign currency contracts), provide:				
3.	include the name of issuer and title of issue	equired by sub-Item C.11.c.iii. ivative or an index, the description of the reference instrument shal le, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are				
Na	ame of issuer.	N/A				
Tit		Light, Sweet Crude Oil NYMEX				
i	ii. Expiration date.	2020-10-20				
i	v. Aggregate notional amount or contract value on trade date.	3418700.00				
	ISO Currency Code.	United States Dollar				
V	 Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0				
lte	em C.12. Securities lending.					
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	Yes X No				

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	XNo
If Yes, provide the value of the securities on loan.		

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
 Title of the issue or description of the investment. 	Brent Crude Oil ICE Futures Europe	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		a
Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	COF1	
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	68.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0	
d. Percentage value compared to net assets of the Fund.	0	
Item C.3. Indicate payoff profile among the for respond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A
	<u>*</u>	

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

٦

Γ

	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity	
	sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Commodities Futures Exchange	
lte	em C.5. Country of investment or issuer.		_
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	GB]
lte	em C.6.		
ls	the investment a Restricted Security?	Yes	No
	em C.7.]
a. i. ii. iii.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments	cation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	estment among the following o investments with multiple liquidity
	ategory.	N/A	
	ercentage.	N/A	
b.	If attributing multiple classification catego listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the position	pplicable. noose to indicate the percentage in the following circumstances ating the portions separately; ((3) if the fund chooses to class e entire position (rather than bac and (2), a fund would classify us	ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
lte	em C.8.		
in pu Ac M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall irsuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X 1 2	3 N/A
lte	em C.9. For debt securities		
	or debt securities, also provide:		
a.	· •		
	Maturity date.		
b.	· •		

Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate.	L	
II. Annualized fate.		
c. Currently in default? [Y/N]	Yes	No
 Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ 	nce instrument, ISIN (if (ifier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse reput	rchase agreements, al	so provide:
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	Νο
Value		
ii. If N, provide the name and LEI (if any) of c	ounterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurc	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		4
i. Provide the name and LEI (if any) of count		trai counterparty).
Name of counterparty.	ICE Clear Europe	
LEI (if any) of counterparty.	5R6J7JCQRIPQR1EE	
d. For futures and forwards (other than forward		cts), provide:
 Payoff profile, selected from among the following (long, short). 	Long	

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.
- 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A
Title of issue.	Brent Crude Oil ICE Futures Europe
iii. Expiration date.	2020-11-30
iv. Aggregate notional amount or contract value on trade date.	2907000.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
 Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? 	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. 	N/A Low Sulphure Gas Oil - ICE Futures Europe
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	QSX0
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	28.0000
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0
Item C.3. Indicate payoff profile among the fo	ollowing categories (long, short, N/A). For derivatives,

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	Long	Short	X N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Derivative-commodity Derivative-commodity Other Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that	GB	
corresponds to the country where the issuer is organized.	GD	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments

iv. Illiquid Investments

Category.	N/A
Percentage.	N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.	-			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
c. Currently in default? [Y/N]	Yes		No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes		No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	
	1 12 11	6 · · · · · · · · · · · · · · · · · · ·	e ·	

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No

ii. If N, provide the name and LEI (if any) of c	ounterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Future

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most
closely represents the investment, selected
from among the following (forward, future,
option, swaption, swap (including but not
limited to total return swaps, credit default
swaps, and interest rate swaps), warrant,
other).

b.	Counter	party.
----	---------	--------

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Name of counterparty.	ICE Clear Europe	
LEI (if any) of counterparty.	5R6J7JCQRIPQR1EEP713	
d. For futures and forwards (other than forward	foreign currency contracts), provide:	
 Payoff profile, selected from among the following (long, short). 	Long	

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.
- 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A	
Title of issue.	Low Sulphure Gas Oil - ICE Futures Europe	
iii. Expiration date.	2020-11-12	
iv. Aggregate notional amount or contract value on trade date.	934500.00	
ISO Currency Code.	United States Dollar	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0	
Item C.12. Securities lending.		
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? 	Yes X No	
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities of loan.	n	

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A			
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A			
 c. Title of the issue or description of the investment. 	RBOB Unleaded Gasoline - NYMEX			
d. CUSIP (if any).	N/A			
e. At least one of the following other identifiers:				
Identifier.	ISIN			
ISIN.				
Identifier.	Ticker (if ISIN is not available)			
Ticker (if ISIN is not available).	XBX0			
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.				
Item C.2. Amount of each investment.				
Balance	21.0000			
Units	Number of contracts			
Description of other units.				
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar			
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0			
used to calculate value. d. Percentage value compared to net assets of the Fund.	0			
Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.				

 Payoff profile.
 Long
 Short
 X
 N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	Derivative-commodity	
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. 	Other	

	overeign, private fund, registered fund, ther).				
lf	"other," provide a brief description.	Commodities Future Exchange	S		
lten	n C.5. Country of investment or issuer.				
	eport the ISO country code that orresponds to the country where the issuer	US]	
	organized. different from the country where the issuer			1	
is c ir c	a organized, also report the ISO country ode that corresponds to the country of avestment or issuer based on the oncentrations of the risk and economic xposure of the investments.				
lten	n C.6.				
ls th	e investment a Restricted Security?	Yes	X	No	
iten a. i. ii. iii. iv.	 n C.7. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments 	cation(s) for each portf ′ CFR 270.22e-4]. For	olio inve portfolic	stment among t investments wi	he following
	egory.	N/A			
	centage.	N/A			
	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position n C.8.	ating the portions sepa (3) if the fund choose e entire position (rathe nd (2), a fund would cl n.	arately; (s to clas r than ba lassify us	 if a fund has r sify the position asing it on the siz sing the reasonation 	multiple sub- through evaluation zes it would
in w purs Acc Mea inve with	cate the level within the fair value hierarchy hich the fair value measurements fall suant to U.S. Generally Accepted ounting Principles 7(ASC 820, Fair Value asurement). [1/2/3] Report "N/A" if the estment does not have a level associated it (i.e., net asset value used as the ctical expedient).	X 1	2	3	
lten	n C.9. For debt securities				
For	debt securities, also provide:				
a. N	laturity date.				
i.	Soupon. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.				
c. C	currently in default? [Y/N]	Yes		No	
0	re there any interest payments in arrears r have any coupon payments been legally eferred by the issuer? [Y/N]	Yes		No	
e. Is [` k F p	s any portion of the interest paid in kind? (/N] Enter "N" if the interest may be paid in ind but is not actually paid in kind or if the und has the option of electing in-kind ayment and has elected to be paid in-kind.	Yes		No	
f. F	or convertible securities, also provide:				

i.	Mandatory convertible? [Y/N]		Yes		No	
ii.	Contingent convertible? [Y/N]	Г	Yes		No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.						
iv	iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.					
V.	Delta (if applicable).					
Item	C.10. For repurchase and reverse repu	rcha	ise agreements, also	pro	vide:	
	debt securities, also provide:		C /	•		
a. So tra re aç ar re	elect the category that reflects the ansaction (repurchase, reverse purchase). Select "repurchase greement" if the Fund is the cash lender nd receives collateral. Select "reverse purchase agreement" if the Fund is the ash borrower and posts collateral.		Repurchase		Reverse Repurchase	3
b. C	ounterparty.					
i.	Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.		Yes		No	-
	Value					
	If N, provide the name and LEI (if any) of o i-party?	coun	terparty. Yes		No	
			163			7
	epurchase rate.	L				-
	aturity date.					
CC	rovide the following information concerning ollateral). If multiple securities of an issuer a ggregated in responding to Items C.10.f.i-iii	are s				
Item	C.11. For derivatives, also provide:					
cl fro op lin sv	ype of derivative instrument that most osely represents the investment, selected om among the following (forward, future, otion, swaption, swap (including but not nited to total return swaps, credit default vaps, and interest rate swaps), warrant, her).	Fu	ture			
b. C	ounterparty.					
i.	Provide the name and LEI (if any) of coun	terpa	arty (including a centra	al co	unterparty).	
	Name of counterparty.	C	IE Clearing House			
	LEI (if any) of counterparty.	LC	Z7XYGSLJUHFXXNX	KD8 8	3	
d. Fo	or futures and forwards (other than forward	fore	eign currency contracts	s), p	rovide:	
i.	Payoff profile, selected from among the following (long, short).	Lo	ng			
ii.	Description of reference instrument, as rea	quire	ed by sub-Item C.11.c.	iii.		
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).						
Nam	e of issuer.	N/A				
Title		RBC NYN	DB Unleaded Gasoline IEX	; -		
iii.	Expiration date.	20	20-10-30			

	1042171.20
value on trade date.	P

ISO Currency Code.

United States Dollar

 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series	N/A		
trust, report the LEI of the series.			
c. Title of the issue or description of the	ULS Diesel - NYMEX		
investment.			
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not		
	available)		
Ticker (if ISIN is not available).	HOX0		
Identifier.	Other unique identifier (if		
	ticker and ISIN are not available). Indicate the type		
	of identifier used		
Other unique identifier (if ticker and ISIN are			
not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	16.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the	United States Dollar		
investment is denominated.			
c. Value. Report values in U.S. dollars. If	0		
currency of investment is not denominated in U.S. dollars, provide the exchange rate			
used to calculate value. d. Percentage value compared to net assets of	0		
the Fund.	0		

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Pav	∕off	profi	le.
I U	y O 11	prom	υ.

Long

Short

X N/A

tem C.4. Asset and issuer type	. Select the category that mos	st closely identifies the i	nstrument among
each of the following:			

(e. oth rep eq cor	set type (short-term investment vehicle g., money market fund, liquidity pool, or er cash management vehicle), purchase agreement, equity-common, uity-preferred, debt, derivative- nmodity, derivative-credit, derivative-	Derivative-commodity		
de str ba col bo	uity, derivative-foreign exchange, rivative-interest rate, derivatives-other, uctured note, Ioan, ABS-mortgage cked security, ABS-asset backed nmercial paper, ABS-collateralized nd/debt obligation, ABS-other, nmodity, real estate, other).			
	other," provide a brief description.			
go spi so	uer type (corporate, U.S. Treasury, U.S. vernment agency, U.S. government onsored entity, municipal, non-U.S. vereign, private fund, registered fund, er).	Other		
lf "	other," provide a brief description.	Commodities Futures Exchange		
ltem	C.5. Country of investment or issuer.			
CO	port the ISO country code that responds to the country where the issuer organized.	US		
is o coo inv coi	ifferent from the country where the issuer organized, also report the ISO country de that corresponds to the country of estment or issuer based on the ncentrations of the risk and economic posure of the investments.			
ltem	C.6.			
Is the	investment a Restricted Security?	Yes	No	
ltem	C.7.			
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage	cation(s) for each portfolio inv 7 CFR 270.22e-4]. For portfoli	estment among the f o investments with n	following
i. 	Highly Liquid Investments			
ii. iii.	Moderately Liquid Investments Less Liquid Investments			
iv.	Illiquid Investments			
Categ	•	N/A		
	entage.	N/A	-	
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a		which of the three ci	rcumstances
	Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the positio	in the following circumstance ating the portions separately; (3) if the fund chooses to class e entire position (rather than b nd (2), a fund would classify u	s: (1) if portions of the (2) if a fund has mult ssify the position thre asing it on the sizes	ne position have tiple sub- ough evaluation it would
ltem	C.8.			
	ate the level within the fair value hierarchy ich the fair value measurements fall	X 1 2	3	N/A

pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt sec	urities, also provide:						
a. Maturity da	ate.						
b. Coupon.						-	
reflects	he category that most closely the coupon type among the g (fixed, floating, variable, none). zed rate.]	
c. Currently i	n default? [Y/N]		Yes		No		
or have an	any interest payments in arrears y coupon payments been legally y the issuer? [Y/N]		Yes		No		
[Y/N] Ente kind but is Fund has	ion of the interest paid in kind? r "N" if the interest may be paid in not actually paid in kind or if the the option of electing in-kind nd has elected to be paid in-kind.		Yes		No		
f. For conve	tible securities, also provide:						
i. Mandat	ory convertible? [Y/N]		Yes		No		
ii. Conting	ent convertible? [Y/N]		Yes		No		
denomi and ISI	tion of the reference instrument, ind nated, as well as CUSIP of reference N are not available), or other identif identifier provided, indicate the type	ce ins ier (if	trument, ISIN (if CL CUSIP, ISIN, and t	JSIP i	s not availa	able), ticker	
iv. Conver relevan	sion ratio per US\$1000 notional, or, t currency, indicating the relevant c sion ratio.	, if bo	nd currency is not i				
v. Delta (i	f applicable).						

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of a	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Future

Item C.11. For derivatives, also provide:

- a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
- b. Counterparty.

i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	l foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re-	quired by sub-Item C.11.c.iii.
include the name of issuer and title of issue	vative or an index, the description of the reference instrument shall e, as well as CUSIP of the reference instrument, ISIN (if CUSIP is e not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	ULS Diesel - NYMEX
iii. Expiration date.	2020-10-30
iv. Aggregate notional amount or contract value on trade date.	774278.40
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Live Cattle - CME
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)

Ticker (if ISIN is not available).	LCZ0	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the typ of identifier used	e
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	53.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0	
Item C.3. Indicate payoff profile among the for respond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the c each of the following:	ategory that most closely	identifies the instrument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	Derivative-commodity	
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
 a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	US	
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		

Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following a.

categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investmentsii. Moderately Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments
- Category.

Percentage.

- N/A N/A
- b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.				
c. Currently in default? [Y/N]	Yes		No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes		No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	
iii. Description of the reference instrument, in		e of issuer, title		

- denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. Repurchase

Reverse Repurchase

b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
 f. Provide the following information concernin collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i- 	are subject to the repur	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of cou	nterparty (including a ce	ntral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXX	(NXD88
d. For futures and forwards (other than forwar	d foreign currency contra	acts), provide:
i. Payoff profile, selected from among the following (long, short).	Long	
ii. Description of reference instrument, as re	equired by sub-Item C.11	L c. iji
3. If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available).	ivative or an index, the o ie, as well as CUSIP of t	description of the reference instrument s he reference instrument, ISIN (if CUSIP
Name of issuer.	N/A	
Title of issue.	Live Cattle - CME	
iii. Expiration date.	2020-12-31	
iv. Aggregate notional amount or contract value on trade date.	2381820.00	
ISO Currency Code.	United States Dollar	
 v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	ΧΝο
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	ΧΝο

X No

Yes

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

If Yes, provide the value of the securities on loan.

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
 Title of the issue or description of the investment. 	Lean Hogs - CME	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	LHZ0	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	43.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.d. Percentage value compared to net assets of	0	
the Fund.		
Item C.3. Indicate payoff profile among the for respond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the care act of the following:	ategory that most closely id	entifies the instrument among

-	
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity

:	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other			
	If "other," provide a brief description.	Commodities Futu Exchange	ires		
lte	m C.5. Country of investment or issuer.				
a. b.	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US			
	m C.6.				
	the investment a Restricted Security?	Yes	N N	No	
		Tes	X	No	
i. i. ii. iii. iv.	m C.7. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments	cation(s) for each po 7 CFR 270.22e-4]. F	ortfolio inve or portfolio	stment among t investments wi	he following
Са	tegory.	N/A			
	rcentage.	N/A			
b.	If attributing multiple classification categories listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may cheat to multiple classification categories only differing liquidity features that justify treated visers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	pplicable. noose to indicate the in the following circ ating the portions se (3) if the fund choo e entire position (rat nd (2), a fund would	e percentag cumstances parately; (ses to clas her than ba	ge amount of a h s: (1) if portions 2) if a fund has sify the position asing it on the si	nolding attributable of the position have multiple sub- through evaluation zes it would
lte	m C.8.				
in v pur Ac Me inv wit	licate the level within the fair value hierarchy which the fair value measurements fall rsuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the restment does not have a level associated h it (i.e., net asset value used as the actical expedient).	X 1	2	3	N/A
lte	m C.9. For debt securities				
Fo	r debt securities, also provide:				
a.	Maturity date.				
	 Coupon. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate. 				
C.	Currently in default? [Y/N]	Yes		No	
	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes		No	
	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	

f.	For convertible securities, also provide:		_			
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, denominated, as well as CUSIP of refere and ISIN are not available), or other iden If other identifier provided, indicate the ty	ence ins ntifier (if	strument, ISIN (if C CUSIP, ISIN, and	USIP i	s not availa	ble), ticker (if CUSIP
						1000 10 511
	iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevant conversion ratio.					
	v. Delta (if applicable).					
lte	m C.10. For repurchase and reverse repu	urchas	e agreements, als	o prov	/ide:	
Fo	or debt securities, also provide:					
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase	•
b.	Counterparty.					
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Y	′es	1	No	_
	Value					
	ii. If N, provide the name and LEI (if any) of	counte	rparty.			
c.	Tri-party?	Y	′es	1	No	
d.	Repurchase rate.					
e.	Maturity date.					
f.	Provide the following information concernin collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are su				
lte	em C.11. For derivatives, also provide:					
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Futu	re			
b.	Counterparty.					
	i. Provide the name and LEI (if any) of cour	nterpart	ty (including a centr	ral cou	nterparty).	
	Name of counterparty.	CME	E Clearing House			
	LEI (if any) of counterparty.	LCZ	7XYGSLJUHFXXN	IXD88		
d.	For futures and forwards (other than forwar	d foreig	in currency contrac	ts), pro	ovide:	4
	i. Payoff profile, selected from among the following (long, short).	Long)			
	ii. Description of reference instrument, as re	equired	by sub-Item C.11.c	c.iii.		
3.	If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available).	ie, as w	ell as CUSIP of the	e refer	ence instru	ment, ISIN (if CUSIP is
Na	ame of issuer.	N/A				
Ti	tle of issue.	Lean I	Hogs - CME			
i	ii. Expiration date.	2020	0-12-14			
i	 Aggregate notional amount or contract value on trade date. 	108	5320.00			

United States Dollar

F

ISO Currency Code.

 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series	N/A
trust, report the LEI of the series. c. Title of the issue or description of the	Soft Wheat - CBOT
investment.	Solt Wheat - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	W Z0
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	73.0000
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated	0
in U.S. dollars, provide the exchange rate	
d. Percentage value compared to net assets of	0
the Fund.	

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Pav	∕off	profi	le.
I U	y O 11	prom	υ.

Long

Short

X N/A

tem C.4. Asset and issuer type	. Select the category that mos	st closely identifies the i	nstrument among
each of the following:			

(e. oth rep eq cor	set type (short-term investment vehicle g., money market fund, liquidity pool, or er cash management vehicle), purchase agreement, equity-common, uity-preferred, debt, derivative- nmodity, derivative-credit, derivative-	Derivative-commodity		
de str ba col bo	uity, derivative-foreign exchange, rivative-interest rate, derivatives-other, uctured note, Ioan, ABS-mortgage cked security, ABS-asset backed nmercial paper, ABS-collateralized nd/debt obligation, ABS-other, nmodity, real estate, other).			
	other," provide a brief description.			
go spi so	uer type (corporate, U.S. Treasury, U.S. vernment agency, U.S. government onsored entity, municipal, non-U.S. vereign, private fund, registered fund, er).	Other		
lf "	other," provide a brief description.	Commodities Futures Exchange		
ltem	C.5. Country of investment or issuer.			
CO	port the ISO country code that responds to the country where the issuer organized.	US		
is o coo inv coi	ifferent from the country where the issuer organized, also report the ISO country de that corresponds to the country of estment or issuer based on the ncentrations of the risk and economic posure of the investments.			
ltem	C.6.			
Is the	investment a Restricted Security?	Yes	No	
ltem	C.7.			
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage	cation(s) for each portfolio inv 7 CFR 270.22e-4]. For portfoli	estment among the f o investments with n	following
i. 	Highly Liquid Investments			
ii. iii.	Moderately Liquid Investments Less Liquid Investments			
iv.	Illiquid Investments			
Categ	•	N/A		
	entage.	N/A	-	
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a		which of the three ci	rcumstances
	Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the positio	in the following circumstance ating the portions separately; (3) if the fund chooses to class e entire position (rather than b nd (2), a fund would classify u	s: (1) if portions of the (2) if a fund has mult ssify the position thre asing it on the sizes	ne position have tiple sub- ough evaluation it would
ltem	C.8.			
	ate the level within the fair value hierarchy ich the fair value measurements fall	X 1 2	3	N/A

pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt sec	urities, also provide:						
a. Maturity da	ate.						
b. Coupon.						-	
reflects	he category that most closely the coupon type among the g (fixed, floating, variable, none). zed rate.]	
c. Currently i	n default? [Y/N]		Yes		No		
or have an	any interest payments in arrears y coupon payments been legally y the issuer? [Y/N]		Yes		No		
[Y/N] Ente kind but is Fund has	ion of the interest paid in kind? r "N" if the interest may be paid in not actually paid in kind or if the the option of electing in-kind nd has elected to be paid in-kind.		Yes		No		
f. For conve	tible securities, also provide:						
i. Mandat	ory convertible? [Y/N]		Yes		No		
ii. Conting	ent convertible? [Y/N]		Yes		No		
denomi and ISI	tion of the reference instrument, ind nated, as well as CUSIP of reference N are not available), or other identif identifier provided, indicate the type	ce ins ier (if	trument, ISIN (if CL CUSIP, ISIN, and t	JSIP i	s not availa	able), ticker	
iv. Conver relevan	sion ratio per US\$1000 notional, or, t currency, indicating the relevant c sion ratio.	, if bo	nd currency is not i				
v. Delta (i	f applicable).						

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of a	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Future

Item C.11. For derivatives, also provide:

- a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
- b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).				
Name of counterparty.	CME Clearing House			
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88			
d. For futures and forwards (other than forward	foreign currency contracts), provide:			
 Payoff profile, selected from among the following (long, short). 	Long			
ii. Description of reference instrument, as re-	quired by sub-Item C.11.c.iii.			
include the name of issuer and title of issue	vative or an index, the description of the reference instrument shall e, as well as CUSIP of the reference instrument, ISIN (if CUSIP is e not available), or other identifier (if CUSIP, ISIN, and ticker are			
Name of issuer.	N/A			
Title of issue.	Soft Wheat - CBOT			
iii. Expiration date.	2020-12-14			
iv. Aggregate notional amount or contract value on trade date.	2109700.00			
ISO Currency Code.	United States Dollar			
 v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0			
Item C.12. Securities lending.				
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes X No			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No			
If yes, provide the value of the securities representing non-cash collateral.				
c. Is any portion of this investment on loan by the Fund?	Yes X No			
If Yes, provide the value of the securities on loan.				

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
 c. Title of the issue or description of the investment. 	Hard Red Winter Wheat Kansas - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	

		ITio	kor (if ISIN is not	1		
			ker (if ISIN is not ailable)			
Tie	cker (if ISIN is not available).	KV	VZ0			
Ide	entifier.	ticł ava	ner unique identifier (ker and ISIN are not ailable). Indicate the identifier used			
nc us	her unique identifier (if ticker and ISIN are t available). Indicate the type of identifier ed escription of other unique identifier.					
lte	m C.2. Amount of each investment.					
Ba	lance	42	.0000			
Ur	iits	Nu	mber of contracts			
De	escription of other units.					
b.	Currency. Indicate the currency in which the investment is denominated.	e Un	ited States Dollar			
	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0				
d.	used to calculate value. Percentage value compared to net assets o the Fund.	of <mark>0</mark>				
	m C.3. Indicate payoff profile among the spond N/A to this Item and respond to th					vatives,
	yoff profile.			ques	Short	X N/A
			Long		Chort	
	m C.4. Asset and issuer type. Select the ch of the following:	categ	ory that most close	ely id	entifies the instrum	ient among
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Oti	her mmodities Futures change			
lte	m C.5. Country of investment or issuer.					
	Report the ISO country code that corresponds to the country where the issue is organized. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of	_	3			
	investment or issuer based on the concentrations of the risk and economic exposure of the investments.					
lte	m C.6.					
ls	the investment a Restricted Security?		Yes	X	No	

Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. Percentage.

N/A		
N/A		

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy N/A 2 3 Х in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes No or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse

Repurchase

Reverse Repurchase

repurchase agreement" if the Fund is the			
cash borrower and posts collateral.			
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	7
ii. If N, provide the name and LEI (if any) of cc. Tri-party?	Yes	No	
			٦
d. Repurchase rate.			
e. Maturity date.			
 f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii 	are subject to the repu		
Item C.11. For derivatives, also provide:			_
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of coun	terparty (including a ce	ntral counterparty).	_
Name of counterparty.	CME Clearing House)	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFX	XNXD88	
 d. For futures and forwards (other than forward i. Payoff profile, selected from among the following (long, short). 	foreign currency contr	acts), provide:]
ii. Description of reference instrument, as red	guired by sub-Item C.1	1.c.iii.	
3. If the reference instrument is neither a derivinclude the name of issuer and title of issuer not available), ticker if (CUSIP and ISIN are not available).	e, as well as CUSIP of	the reference instru	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
	Hard Red Winter Whea Kansas - CBOT	at	
iii. Expiration date.	2020-12-14		
iv. Aggregate notional amount or contract value on trade date.	1070475.00		
ISO Currency Code.	United States Dollar		
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0		
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	Yes	X No	
representing cash collateral.	L		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	ΧΝο	
If yes, provide the value of the securities representing non-cash collateral.			

Yes

Γ

X No

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F. 5001101

c.

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
 Title of the issue or description of the investment. 	Corn - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	C Z0
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	202.0000
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0
the Fund.	

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long

X N/A

Short

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Derivative-commodity

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed

	commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.								
	··· •····, p······ ·····p·····								
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Otl	ner						
	If "other," provide a brief description.		mmodities F change	utures					
lte	em C.5. Country of investment or issuer.								
	Report the ISO country code that corresponds to the country where the issuer is organized.	US	;						
b.	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.								
	em C.6.								
ls	the investment a Restricted Security?		Yes		X	No			
lte	em C.7.			,					
a. i. ii. iii. iv.	I	catio 7 CF	n(s) for eacł R 270.22e-4	n portfolic]. For po	o inve rtfolio	stment amo investment	ong the f	ollow	ing
	ategory.	N/	A						
	ercentage.	N/							
b.	If attributing multiple classification catego listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) at trade size for each portion of the position	pplic in the ating (3) i e ent nd (2	able. e to indicate te following the portions f the fund cl ire position	the perc circumsta s separat nooses to (rather th	entag ances ely; (2 o class an ba	je amount c s: (1) if porti 2) if a fund l sify the pos ising it on th	of a holdi ons of th has mult ition thro าe sizes	ing at ne pos iple s ough o it wo	tributable sition have sub- evaluation uld
lte	em C.8.								
in pu Ac Me inv wi	dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).)	(1	2	2	3			N/A
lte	em C.9. For debt securities								
Fc	or debt securities, also provide:						_		
a.	Maturity date.								
	 Coupon. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.]		
C.	Currently in default? [Y/N]		Yes			No			
d.			Yes			No			

Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
 iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ 	nce instrument, ISIN (if C ifier (if CUSIP, ISIN, and	USIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements, als	o provide:
For debt securities, also provide:	. .	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes	No
Value		
ii. If N, provide the name and LEI (if any) of c		
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurch	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of count	terparty (including a cent	ral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXN	IXD88
 d. For futures and forwards (other than forward i. Payoff profile, selected from among the following (long, short). 	foreign currency contrac	sts), provide:
ii. Description of reference instrument, as rec	quired by sub-Item C.11.o	c.iii.
3. If the reference instrument is neither a derivinclude the name of issuer and title of issuer not available), ticker if (CUSIP and ISIN are not available).	e, as well as CUSIP of the	e reference instrument, ISIN (if CUSIP is
Name of issuer.	N/A	

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Γ

Title of issue.	Corn - CBOT
iii. Expiration date.	2020-12-14
iv. Aggregate notional amount or contract value on trade date.	3827900.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	Yes X No
representing cash collateral.	·
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
 c. Title of the issue or description of the investment. 	Soybeans - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	S X0
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	79.0000
Units	Number of contracts
Description of other units.	

 b. Currency. Indicate the currency in which th investment is denominated. 	the United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 		
	ne following categories (long, short, N/A). For derivatives, the relevant payoff profile question in Item C.11.	
Payoff profile.	Long Short X N/A	L.
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),		g
repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,		
commodity, real estate, other). If "other," provide a brief description.		
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 	S. Other	
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that corresponds to the country where the issue is organized.	US	
 b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	ner	
Item C.6.		
Is the investment a Restricted Security?	Yes X No	
Item C.7.		
companies, provide the liquidity classi categories as specified in rule 22e-4 [or portfolio investments of open-end management investment sification(s) for each portfolio investment among the following [17 CFR 270.22e-4]. For portfolio investments with multiple liqui ge amount attributable to each classification.	idity

- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

Percentage.

N/A
N/A

- b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.
 - **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would

reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	r X 1	2	3 N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			
c. Currently in default? [Y/N]	Yes	No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other identifier provided, indicate the type iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio. 	nce instrument, IS tifier (if CUSIP, IS pe of identifier use or, if bond currenc	SIN (if CUSIP is not a IN, and ticker are no ed. y is not in U.S. dollar	available), ticker (if CUSIP t available). rs, per 1000 units of the
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase agreeme	nts, also provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	e Revers Repurc	
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of	counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning	the securities su	biect to the repurcha	se agreement (i.e.
collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the		

ltem	C.11	. For	derivatives	also	provide:
	U		aoiii atii 000	, 4100	pi 0 1 1 4 0 1

 Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, 	Future
option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
b. Counterparty.	
i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	d foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	ivative or an index, the description of the reference instrument shall le, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Soybeans - CBOT
iii. Expiration date.	2020-11-13
iv. Aggregate notional amount or contract value on trade date.	4042825.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the c holding in a fund that is a ser trust, report the LEI of the se	ies of a series
c. Title of the issue or description investment.	on of the Soybean Oil - CBOT
d. CUSIP (if any).	N/A

e. At least one of the following other identifiers:

Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	BOZ0	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.		
Item C.2. Amount of each investment.	-	
Balance	93.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0	
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. represented appears U.S. Treasury, U.S. 	Derivative-commodity
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	
If "other," provide a brief description.	Commodities Futures Exchange
Item C.5. Country of investment or issuer.	
a. Report the ISO country code that corresponds to the country where the issuer is organized.b. If different from the country where the issuer is organized, also report the ISO country	US
code that corresponds to the country of investment or issuer based on the	

concentrations of the risk and economic exposure of the investments.

Item C.6.

Is the	investment a Restricted Security?		Yes		X	No			
ltem	C.7.								
a. i. ii. iii. iv.	Liquidity classification information. For companies, provide the liquidity classifi categories as specified in rule 22e-4 [1 classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments	cation 7 CFR amou	(s) for each 270.22e-4]. nt attributab	portfoli For po	o inves ortfolio	stment a investm	mong the ents with	followi	ng
Cateo	•	N/A							
	entage.	N/A							
b.	If attributing multiple classification cate listed in the Instructions to Item C.7 is a			ng, indi	cate wl	hich of tl	ne three c	ircumst	tances
	Instructions to Item C.7 Funds may c to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; o of how long it would take to liquidate th reasonably anticipated trading). In (1) a trade size for each portion of the position	/ in the ating f r (3) if e entir ind (2)	e following c the portions the fund cho re position (r	ircumst separa boses to ather th	tances: tely; (2 o class nan bas	: (1) if po) if a fun ify the p sing it or	ortions of t id has mu osition thi n the sizes	the pos Itiple su rough e s it wou	ition have ub- evaluation Ild
ltem	C.8.								
in wh pursu Accou Meas inves with i	ate the level within the fair value hierarchy ich the fair value measurements fall ant to U.S. Generally Accepted unting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the tment does not have a level associated t (i.e., net asset value used as the cal expedient).		1		2		3		N/A
ltem	C.9. For debt securities								
	ebt securities, also provide:								
	turity date.								
i.	upon. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.								
c. Cu	rrently in default? [Y/N]		Yes			No			
or	e there any interest payments in arrears have any coupon payments been legally ferred by the issuer? [Y/N]		Yes			No			
[Y/ kin Fu	any portion of the interest paid in kind? N] Enter "N" if the interest may be paid in d but is not actually paid in kind or if the nd has the option of electing in-kind yment and has elected to be paid in-kind.		Yes			No			
	convertible securities, also provide:		-						
i.	Mandatory convertible? [Y/N]		Yes			No			
ii.	Contingent convertible? [Y/N]		Yes			No			
	Description of the reference instrument, in denominated, as well as CUSIP of refere								

and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	_
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the repurchase	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of coun	nterparty (including a central co	ounterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD8	8
d. For futures and forwards (other than forward		
i. Payoff profile, selected from among the following (long, short).	Long	
ii. Description of reference instrument, as re	quired by sub-Item C.11.c.iii.	
 If the reference instrument is neither a derinclude the name of issuer and title of issu not available), ticker if (CUSIP and ISIN ar not available). 	e, as well as CUSIP of the refe	erence instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Soybean Oil - CBOT	
iii. Expiration date.	2020-12-14	
iv. Aggregate notional amount or contract value on trade date.	1848654.00	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0	
Item C.12. Securities lending.		
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes	No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	No

If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	X No
If Yes, provide the value of the securities on loan.		

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Soybean Meal - CBOT		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	SMZ0		
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	73.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to pet accests of 	0		
d. Percentage value compared to net assets of the Fund.	<u> </u>		
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the			vatives,
Payoff profile.	Long	Short	X N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Derivative-commodity

a.	Asset type (short-term investment vehicle
	(e.g., money market fund, liquidity pool, or
	other cash management vehicle),
	repurchase agreement, equity-common,
	equity-preferred, debt, derivative-
	commodity, derivative-credit, derivative-
	equity, derivative-foreign exchange,

derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.				
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 	Other			
If "other," provide a brief description.	Commodities Futures Exchange			
Item C.5. Country of investment or issuer.				
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US			
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.				
Item C.6.				
Is the investment a Restricted Security?	Yes	X No		
Item C.7.				
 a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments 	cation(s) for each portfo 7 CFR 270.22e-4]. For p	lio investment ortfolio investr	among the f nents with m	ollowing
iv. Illiquid Investments				
Category.	N/A			
Percentage.	N/A			
b. If attributing multiple classification categ listed in the Instructions to Item C.7 is a	pplicable.			
Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the positio	v in the following circums ating the portions separa (3) if the fund chooses e entire position (rather nd (2), a fund would cla	stances: (1) if ately; (2) if a fu to classify the than basing it	portions of th and has mult position thro on the sizes	ne position have tiple sub- ough evaluation it would
Item C.8.				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
	L			
c. Currently in default? [Y/N]	Yes	No		

c	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No		
e	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No		
f	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]	Yes	No		
	ii. Contingent convertible? [Y/N]	Yes	No		
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in whic denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIF and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).					

If other identifier provided, indicate the type of identifier used.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.	-	

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

J	Future
ג	

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88	
d. For futures and forwards (other than forward	foreign currency contracts), provide:	
 Payoff profile, selected from among the following (long, short). 	Long	

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	

	N/A	
Title of issue.	Soybean Meal - CBOT	
iii. Expiration date.	2020-12-14	
iv. Aggregate notional amount or contract value on trade date.	2502440.00	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No	
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities on loan.		

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	High Grade Primary Aluminum - LME
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	LAX20
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	64.0000

Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0		
used to calculate value. d. Percentage value compared to net assets of the Fund.	0		
Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives,			

respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.
Payoff profile.

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. 	Derivative-commodity	
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).		
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that corresponds to the country where the issuer is organized.	GB	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes X N	lo
Item C.7.		
a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	ation(s) for each portfolio investr CFR 270.22e-4]. For portfolio in	ment among the following westments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments Category.	Ν/Δ	
Percentage.	N/A	
-	N/A	
b. If attributing multiple classification categories	ories to the holding, indicate whi	ch of the three circumstances

listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

lte	em C.8.				
in pu Ao M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X 1	2	3	N/A
lte	em C.9. For debt securities				
Fo	or debt securities, also provide:				
a.	Maturity date.				
b.	Coupon.				
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.				
c.	Currently in default? [Y/N]	Yes		No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes		No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	
f.	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]	Yes		No	
	ii. Contingent convertible? [Y/N]	Yes	Г	No	
	 iii. Description of the reference instrument, indenominated, as well as CUSIP of referen and ISIN are not available), or other identified of the reference in the result of the result of	ce instrument, IS fier (if CUSIP, IS e of identifier use	SIN (if CUSI IN, and tick ed.	P is not availa er are not avai	ble), ticker (if CUSIP ilable).
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant c conversion ratio.				
	v. Delta (if applicable).				
lte	em C.10. For repurchase and reverse repur	chase agreeme	nts, also p	rovide:	
Fo	or debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	2	Reverse Repurchase	
b.	Counterparty.				
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes		No	1
	ii. If N, provide the name and LEI (if any) of c	ounterparty.			
c.	Tri-party?	Yes		No	
d.	Repurchase rate.				
e.	Maturity date.]

f.

Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

lt€	m C.11. For derivatives, also provide:	
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b.	Counterparty.	
	i. Provide the name and LEI (if any) of cour	interparty (including a central counterparty).
	Name of counterparty.	LME Clear
	LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d.	For futures and forwards (other than forwar	rd foreign currency contracts), provide:
	i. Payoff profile, selected from among the following (long, short).	Long
	ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
3.	include the name of issuer and title of issu	erivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are
Na	ame of issuer.	N/A
Ti	le of issue.	High Grade Primary Aluminum - LME
i	ii. Expiration date.	2020-11-16
i	v. Aggregate notional amount or contract value on trade date.	2803600.00
	ISO Currency Code.	United States Dollar
,	 Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
lte	em C.12. Securities lending.	
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
	If Yes, provide the value of the investment representing cash collateral.	
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	d Yes X No
	If yes, provide the value of the securities representing non-cash collateral.	
C.	Is any portion of this investment on loan by the Fund?	Yes X No
	If Yes, provide the value of the securities or loan.	n

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

a. Name of issuer (if any).	N/A
b.	N/A

LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.			
 c. Title of the issue or description of the investment. 	High Grade Primary Aluminum - LME		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
ldentifier.	ISIN		
ISIN.			
ldentifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	LAX20		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	1.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0		
	Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.		
Payoff profile.	Long Short X N/A		
Item C.4. Asset and issuer type. Select the care of the following:	ategory that most closely identifies the instrument among		
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	Derivative-commodity		

(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other
If "other," provide a brief description.	Commodities Futures Exchange

Item C.5. Country of investment or issuer.

 a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	GB			
Item C.6.				
Is the investment a Restricted Security?	Yes	X No		
Item C.7.				
 a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. 				
 i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments 				
iv. Illiquid Investments				
Category.	N/A			
Percentage.	N/A			
 b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. 				
Item C.8.				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2 3	N/A	
Item C.9. For debt securities				
For debt securities, also provide: a. Maturity date.				
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
c. Currently in default? [Y/N]	Yes	No		
d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	No		
 deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. 	Yes	No		
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes	No		
ii. Contingent convertible? [Y/N]	Yes	No		

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide	
-----------------------------------	--

, ,		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of o	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-iii	are subject to the repurcha	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of coun	terparty (including a centra	l counterparty).

Name of counterparty.	LME Clear		
LEI (if any) of counterparty.	213800L8AQD59D3JRW81		
For futures and ferwards (other then ferward fersion surraney contracts) provides			

d. For futures and forwards (other than forward foreign currency contracts), provide: i. Pa

Payoff profile, selected from among	g the
following (long, short).	

Short

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A
Title of issue.	High Grade Primary Aluminum - LME
iii. Expiration date.	2020-11-16
iv. Aggregate notional amount or contract value on trade date.	43806.25
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No

If Yes, provide the value of the investment representing cash collateral.	L
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
 c. Title of the issue or description of the investment. 	Copper - COMEX	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN.		
ldentifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	HGZ0	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	66.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0	
d. Percentage value compared to net assets of the Fund.		
Item C.3. Indicate payoff profile among the fo	Nowing categories (long sl	hort N/A) Ear der

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long

Short

X N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

	•		
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity	
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other	
	If "other," provide a brief description.	Commodities Futures Exchange	
lt/	em C.5. Country of investment or issuer.		
	-		1
	Report the ISO country code that corresponds to the country where the issuer is organized.	US	
b.	If different from the country where the issuer		
	is organized, also report the ISO country code that corresponds to the country of		
	investment or issuer based on the		
	concentrations of the risk and economic exposure of the investments.		
Ite	em C.6.		
	the investment a Restricted Security?	Yes	No
	· .	Yes	
a. i. ii.	companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments	ation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
iv C	1		
	ategory.	N/A	
Ρ	ercentage.	N/A	
b.	If attributing multiple classification catego listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may cho to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the position	pplicable. noose to indicate the percentage in the following circumstances ating the portions separately; ((3) if the fund chooses to class e entire position (rather than bac and (2), a fund would classify us	ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
lt	em C.8.		
in pı A in w pı	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the factical expedient).	X 1 2	3 N/A
	or debt securities, also provide:		1
a.	Maturity date.		
	Maturity date.	1	

	Coupon.		
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.		
c.	Currently in default? [Y/N]	Yes	No
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	Νο
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f.	For convertible securities, also provide:		
	i. Mandatory convertible? [Y/N]	Yes	No
	ii. Contingent convertible? [Y/N]	Yes	No
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ	ice instrument, ISIN (if C fier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of conversion ratio.		
	v. Delta (if applicable).		
lte	em C.10. For repurchase and reverse repur	chase agreements, als	so provide:
Fc	or debt securities, also provide:	-	
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b.	Counterparty.		
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
	ii If N provide the name and I EI (if any) of a	P	
c.	ii. If N, provide the name and LEI (if any) of c	ounterparty.	
	Tri-party?	ounterparty. Yes	No
d.			No
	Tri-party? Repurchase rate.		No
e.	Tri-party?	Yes the securities subject to are subject to the repurc	the repurchase agreement (i.e.,
e. f.	Tri-party? Repurchase rate. Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer a	Yes the securities subject to are subject to the repurc	the repurchase agreement (i.e.,
e. f. Ite a.	Tri-party? Repurchase rate. Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. em C.11. For derivatives, also provide: Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Yes the securities subject to are subject to the repurc	the repurchase agreement (i.e.,
e. f. Ite a.	Tri-party? Repurchase rate. Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. em C.11. For derivatives, also provide: Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant,	Yes the securities subject to are subject to the repurc	the repurchase agreement (i.e.,
e. f. Ite a. b.	Tri-party? Repurchase rate. Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. em C.11. For derivatives, also provide: Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Yes the securities subject to are subject to the repurct Future	o the repurchase agreement (i.e., hase agreement, those securities may be
e. f. Ite a. b.	Tri-party? Repurchase rate. Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. em C.11. For derivatives, also provide: Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Counterparty.	Yes the securities subject to are subject to the repurct Future	o the repurchase agreement (i.e., hase agreement, those securities may be
e. f. Ite a. b.	Tri-party? Repurchase rate. Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. em C.11. For derivatives, also provide: Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Counterparty. i. Provide the name and LEI (if any) of count	Yes the securities subject to the securities subject to the repurce Future erparty (including a cent	tral counterparty).
e. f. Ite a. b.	Tri-party? Repurchase rate. Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. em C.11. For derivatives, also provide: Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Counterparty. i. Provide the name and LEI (if any) of counter Name of counterparty. LEI (if any) of counterparty.	Yes The securities subject to the securities subject to the repurce Future Erparty (including a cent CME Clearing House LCZ7XYGSLJUHFXXt	tral counterparty).
e. f. Ite a. b.	Tri-party? Repurchase rate. Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. em C.11. For derivatives, also provide: Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Counterparty. i. Provide the name and LEI (if any) of count Name of counterparty.	Yes The securities subject to the securities subject to the repurcher of t	tral counterparty).

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.
- 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A
Title of issue.	Copper - COMEX
iii. Expiration date.	2020-12-29
iv. Aggregate notional amount or contract value on trade date.	5003625.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

N/A
N/A
Special High Grade Zinc - LME
N/A
ISIN
Ticker (if ISIN is not available)
LXX0
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	39.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0		
Item C.3. Indicate payoff profile among the for respond N/A to this Item and respond to the			ives,
Payoff profile.	Long	Short 3	X N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government 	Derivative-commodity	
sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).		
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that corresponds to the country where the issuer is organized.	GB	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes X	No
Item C.7.		

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments

iv. Illiquid Investments

Category.	N/A
Percentage.	N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
c. Currently in default? [Y/N]	Yes		No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes		No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	
	1 12 11	6 · · · · · · · · · · · · · · · · · · ·	e ·	

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No

ii. If N, provide the name and LEI (if any) of c	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Future

Item C.11. For derivatives, also provide:

a.	Type of derivative instrument that most
	closely represents the investment, selected
	from among the following (forward, future,
	option, swaption, swap (including but not
	limited to total return swaps, credit default
	swaps, and interest rate swaps), warrant,
	other).

- b. Counterparty.
 - i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d. For futures and forwards (other than forward	foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.
- If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A	
Title of issue.	Special High Grade Zinc - LME	
iii. Expiration date.	2020-11-16	
iv. Aggregate notional amount or contract value on trade date.	2337075.00	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No	
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities or loan.	n	

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

other).

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	s N/A	
 c. Title of the issue or description of the investment. 	Primary Nickel - LME]
d. CUSIP (if any).	N/A	
e. At least one of the following other identifie	rs:	1
Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	LNX0	
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used]
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	22.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar]
c. Value. Report values in U.S. dollars. If	0	
currency of investment is not denominated in U.S. dollars, provide the exchange rate		
used to calculate value. d. Percentage value compared to net assets the Fund.	of 0	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to t		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely i	dentifies the instrument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. 		
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,		

ľ

If "other," provide a brief description.	Commodities Futures Exchange
Item C.5. Country of investment or issuer.	
 a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	GB
Item C.6.	
Is the investment a Restricted Security?	Yes X No

Item C.7.

Liquidity classification information. For portfolio investments of open-end management investment a. companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- **Illiquid Investments** iv

Category.	N/A
Percentage.	N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
c. Currently in default? [Y/N]	Yes	1	No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	1	No	
 e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. 	Yes	T	Νο	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes	1	No	

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of c	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning	the securities subject to	the repurchase agree

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

d	Future
u	

- b. Counterparty.
 - i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d. For futures and forwards (other than forward	foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long

ii. Description of reference instrument, as required by sub-Item C.11.c.iii.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A
Title of issue.	Primary Nickel - LME
iii. Expiration date.	2020-11-16
iv. Aggregate notional amount or contract value on trade date.	1914165.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0

Item C.12. Securities lending.

a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No
	If Yes, provide the value of the investment representing cash collateral.		
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	XNo
	If yes, provide the value of the securities representing non-cash collateral.		
c.	Is any portion of this investment on loan by the Fund?	Yes	X No
	If Yes, provide the value of the securities on loan.		

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Gold - COMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	GCZ0
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	57.0000
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0
d. Percentage value compared to net assets of the Fund	0

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	Long	Short	X	N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

(e.(oth rep equ der stru bac cor bor cor lf "c spo sov oth	set type (short-term investment vehicle g., money market fund, liquidity pool, or er cash management vehicle), urchase agreement, equity-common, uity-preferred, debt, derivative- nmodity, derivative-credit, derivative- uity, derivative-foreign exchange, ivative-interest rate, derivatives-other, uctured note, Ioan, ABS-mortgage exed security, ABS-asset backed nmercial paper, ABS-collateralized hd/debt obligation, ABS-other, nmodity, real estate, other). other," provide a brief description.	Derivative-commodity Other Commodities Futures			
		Exchange			
Item (C.5. Country of investment or issuer.				
	port the ISO country code that	US			
	responds to the country where the issuer organized.			1	
	ifferent from the country where the issuer organized, also report the ISO country				
coc	le that corresponds to the country of				
	estment or issuer based on the ncentrations of the risk and economic				
	oosure of the investments.				
Item (C.6.				
Is the	investment a Restricted Security?	Yes	X	No	
Item (
a. i.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments	ation(s) for each portfo CFR 270.22e-4]. For	olio inve portfolio	stment among the investments with	e following
ii.	Moderately Liquid Investments				
iii.	Less Liquid Investments				
iv. Categ	Illiquid Investments	N/A			
-	ntage.	N/A N/A			
b.	If attributing multiple classification categ		dicate w	hich of the three	circumstances
	listed in the Instructions to Item C.7 is a	•			
	Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the position	in the following circum ating the portions sepa (3) if the fund chooses e entire position (rather and (2), a fund would cla	stances rately; (2 to class than ba	s: (1) if portions of 2) if a fund has m sify the position th asing it on the size	the position have ultiple sub- nrough evaluation es it would
Item (C.8.				
in whi pursu Accou Meas invest with it	te the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted unting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the cal expedient).	X 1	2	3	N/A

Item C.9. For debt securities

10	en c.a. For debt securities			
F	or debt securities, also provide:			
a.	Maturity date.			
b.	Coupon.			
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.			
c.	Currently in default? [Y/N]	Yes	No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No	
f.	For convertible securities, also provide:			
	i. Mandatory convertible? [Y/N]	Yes	No	
	ii. Contingent convertible? [Y/N]	Yes	No	
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other ident	nce instrument, ISIN (i ifier (if CUSIP, ISIN, a	f CUSIP is not available),	ticker (if CUSIP
	If other identifier provided, indicate the typ			
	iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.			
	v. Delta (if applicable).			

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No
Value		
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Future

Item C.11. For derivatives, also provide:

a.	Type of derivative instrument that most
	closely represents the investment, selected
	from among the following (forward, future,
	option, swaption, swap (including but not
	limited to total return swaps, credit default
	swaps, and interest rate swaps), warrant,
	other).

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88

- d. For futures and forwards (other than forward foreign currency contracts), provide:
 - i. Payoff profile, selected from among the following (long, short).
 - ii. Description of reference instrument, as required by sub-Item C.11.c.iii.
- 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A
Title of issue.	Gold - COMEX
iii. Expiration date.	2020-12-29
iv. Aggregate notional amount or contract value on trade date.	10804350.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Silver - COMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	SIZ0
Identifier.	Other unique identifier (if ticker and ISIN are not

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.	available). Indicate the type of identifier used	
Item C.2. Amount of each investment.		
Balance	27.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0	
Item C.3. Indicate payoff profile among the for respond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	Derivative-commodity
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futures
Item C.5. Country of investment or issuer.	Exchange
-	
a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6.	
Is the investment a Restricted Security?	Yes X No
Item C.7.	
	nortfolio invostments of onen and management investme
a. Liquidity classification information. For p	portfolio investments of open-end management investme

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

- ii. Moderately Liquid Investments
- iii. Less Liquid Investments

iv. Illiquid Investments

Category.	N/A
Percentage.	N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion.

Item C.8.				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
c. Currently in default? [Y/N]	Yes		No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes		No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
i.	Yes	No

Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value		
ii. If N, provide the name and LEI (if any) of	counterparty	
c. Tri-party?	Yes No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concernin collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-	g the securities subject to the repurchase agreement r are subject to the repurchase agreement, those secu iii.	(i.e., rities may be
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of cou	nterparty (including a central counterparty).	
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88	
d. For futures and forwards (other than forwar	d foreign currency contracts), provide:	
i. Payoff profile, selected from among the	Long	
following (long, short).		
ii. Description of reference instrument, as re		
If the reference instrument is neither a de	rivative or an index, the description of the reference in	
include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available).	ue, as well as CUSIP of the reference instrument, ISIN re not available), or other identifier (if CUSIP, ISIN, an	
include the name of issuer and title of issund title of issund to a vailable), ticker if (CUSIP and ISIN a		
include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available).	re not available), or other identifier (if CUSIP, ISIN, an	
include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available). Name of issuer.	re not available), or other identifier (if CUSIP, ISIN, an	
include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue.	N/A Silver - COMEX	
 include the name of issuer and title of issuent available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract 	N/A Silver - COMEX	
 include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a 	N/A Silver - COMEX 2020-12-29 3171690.00	
 include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. 	Image: re not available), or other identifier (if CUSIP, ISIN, and N/A Silver - COMEX 2020-12-29 3171690.00 United States Dollar	
 include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a 	Image: re not available), or other identifier (if CUSIP, ISIN, and N/A Silver - COMEX 2020-12-29 3171690.00 United States Dollar	
 include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral 	Image: re not available), or other identifier (if CUSIP, ISIN, and N/A Silver - COMEX 2020-12-29 3171690.00 United States Dollar	
 include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment 	Image: re not available), or other identifier (if CUSIP, ISIN, and Image: second s	
 include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 	re not available), or other identifier (if CUSIP, ISIN, an N/A Silver - COMEX 2020-12-29 3171690.00 United States Dollar 0 Yes X No Yes X No	
 include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment represent non-cash collateral that is treated as a Fund asset and received for loaned 	re not available), or other identifier (if CUSIP, ISIN, an N/A Silver - COMEX 2020-12-29 3171690.00 United States Dollar 0 Yes X No Yes X No	
 include the name of issuer and title of issuent available), ticker if (CUSIP and ISIN and not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment represent non-cash collateral. b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities 	re not available), or other identifier (if CUSIP, ISIN, an N/A Silver - COMEX 2020-12-29 3171690.00 United States Dollar 0 Yes Yes Yes No	
 include the name of issuer and title of issuent available), ticker if (CUSIP and ISIN and not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment represent non-cash collateral. b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by 	re not available), or other identifier (if CUSIP, ISIN, an N/A Silver - COMEX 2020-12-29 3171690.00 United States Dollar 0 Yes Yes Yes Yes Yes Yes Yes Yes X Yes Yes Yes Yes Yes Yes X	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
 c. Title of the issue or description of the investment. 	Sugar No. 11 - ICE Futures U.S.		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifier	5:		
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	SBH1		
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	131.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	e United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0		
d. Percentage value compared to net assets of the Fund.	of 0		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to th			
Payoff profile.	Long	Short	XN

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

X N/A

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity
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:	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other			
	If "other," provide a brief description.	Commodities Futu Exchange	ires		
lte	m C.5. Country of investment or issuer.				
a. b.	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US			
	m C.6.				
	the investment a Restricted Security?	Yes	N N	No	
		Tes	X	No	
i. i. ii. iii. iv.	m C.7. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments	cation(s) for each po 7 CFR 270.22e-4]. F	ortfolio inve or portfolio	stment among t investments wi	he following
Са	tegory.	N/A			
	rcentage.	N/A			
b.	If attributing multiple classification categories listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may cheat to multiple classification categories only differing liquidity features that justify treated visers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	pplicable. noose to indicate the in the following circ ating the portions se (3) if the fund choo e entire position (rat nd (2), a fund would	e percentag cumstances parately; (ses to clas her than ba	ge amount of a h s: (1) if portions 2) if a fund has sify the position asing it on the si	nolding attributable of the position have multiple sub- through evaluation zes it would
lte	m C.8.				
in v pur Ac Me inv wit	licate the level within the fair value hierarchy which the fair value measurements fall rsuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the restment does not have a level associated h it (i.e., net asset value used as the actical expedient).	X 1	2	3	N/A
lte	m C.9. For debt securities				
Fo	r debt securities, also provide:				
a.	Maturity date.				
	 Coupon. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate. 				
C.	Currently in default? [Y/N]	Yes		No	
	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes		No	
	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	

f.	For convertible securities, also provide:		-			
	i. Mandatory convertible? [Y/N]		Yes		10	
	ii. Contingent convertible? [Y/N]		Yes		10	
	 iii. Description of the reference instrument, i denominated, as well as CUSIP of refere and ISIN are not available), or other identifier If other identifier provided, indicate the ty 	nce ins tifier (if	strument, ISIN (if CL CUSIP, ISIN, and t	JSIP is ı	not availa	ble), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.					
	v. Delta (if applicable).					
lte	em C.10. For repurchase and reverse repu	rchas	e agreements, also	o provid	le:	
F	or debt securities, also provide:					
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		verse purchase	
b.	Counterparty.					
	i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Y	′es	No	,	1
	Value					
c	ii. If N, provide the name and LEI (if any) of Tri-party?		rparty. ′es	No		
						1
	Repurchase rate.					1
	Maturity date.					
f.	Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are su				
lte	em C.11. For derivatives, also provide:					
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Futu	re			
b.	Counterparty.					
	i. Provide the name and LEI (if any) of coun	terpart	ty (including a centra	al count	erparty).	
	Name of counterparty.	ICE	Clear US			
	LEI (if any) of counterparty.	5493	300HWWR1D8OTS	2G29		
d.	For futures and forwards (other than forward	l foreig	n currency contract	s), prov	ide:	
	i. Payoff profile, selected from among the following (long, short).	Lonç]			
	ii. Description of reference instrument, as re	quired	by sub-Item C.11.c	.iii.		
3.	If the reference instrument is neither a deri include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN ar not available).	e, as w	ell as CUSIP of the	referen	ce instrur	nent, ISIN (if CUSIP is
N	ame of issuer.	N/A				
Ti	tle of issue.	Sugar U.S.	No. 11 - ICE Future	es		
	iii. Expiration date.	202	1-02-26			
	iv. Aggregate notional amount or contract value on trade date.	1982	2187.20			

ISO Currency Code.	
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United States Dollar

 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Cotton No.2 ICE Futures U.S.
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	CTZ0
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	28.0000
Units	Number of contracts
Description of other units.	
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0

d. Percentage value compared to net assets of	0	
the Fund.		

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	Pay	/off	profi	le.
-----------------	-----	------	-------	-----

Long

X N/A

Short

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

ą	a. Asset type (short-term investment vehicle	Deriv	ative-com	nodity					
	(e.g., money market fund, liquidity pool, or other cash management vehicle),					1			
	repurchase agreement, equity-common,								
	equity-preferred, debt, derivative-								
	commodity, derivative-credit, derivative- equity, derivative-foreign exchange,								
	derivative-interest rate, derivatives-other,								
	structured note, loan, ABS-mortgage								
	backed security, ABS-asset backed								
	commercial paper, ABS-collateralized bond/debt obligation, ABS-other,								
	commodity, real estate, other).								
	If "other," provide a brief description.]			
ł	b. Issuer type (corporate, U.S. Treasury, U.S.	Other				1			
	government agency, U.S. government								
	sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,								
	other).								
	If "other," provide a brief description.	Comr	nodities Fi	itures		1			
		Excha							
						-			
I	Item C.5. Country of investment or issuer.								
é	a. Report the ISO country code that	US				1			
	corresponds to the country where the issuer	L							
	is organized.					1			
r	b. If different from the country where the issuer is organized, also report the ISO country								
	code that corresponds to the country of								
	investment or issuer based on the								
	concentrations of the risk and economic exposure of the investments.								
1	ltem C.6.								
I	Is the investment a Restricted Security?	v	es		v	No			
	· [55		X	INO			
	Item C.7.								
ć	 Liquidity classification information. For p companies, provide the liquidity classific 								
	categories as specified in rule 22e-4 [17								dity
	classifications, indicate the percentage a	amount	attributab	le to ea	ch cla	assification			
i	i. Highly Liquid Investments								
i	ii. Moderately Liquid Investments								
	iii. Less Liquid Investments								
	iv. Illiquid Investments								
	Category.	N/A							
F	Percentage.	N/A							
k	 If attributing multiple classification categ listed in the Instructions to Item C.7 is a 			ng, indic	ate v	vhich of the	e three c	ircumstances	s
	Instructions to Item C.7 Funds may ch	ioose to	o indicate	the perc	entag	ge amount	of a hold	ding attributa	ble
	to multiple classification categories only								nave
	differing liquidity features that justify trea advisers with differing liquidity views; or								tion
	of how long it would take to liquidate the	entire	position (r	ather th	an ba	asing it on t	the sizes	s it would	
	reasonably anticipated trading). In (1) an		a fund wo	uld class	sify u	sing the rea	asonably	/ anticipated	
	trade size for each portion of the positio	11.							
	Item C.8.								
	Indicate the level within the fair value hierarchy in which the fair value measurements fall	X	1	2	2		3	N/A	
	pursuant to U.S. Generally Accepted								

Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

a.	Maturity date.						
b.	Coupon.						
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.						
c.	Currently in default? [Y/N]		Yes		No		
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		No		
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No		
f.	For convertible securities, also provide:						
	i. Mandatory convertible? [Y/N]		Yes		No		
	ii. Contingent convertible? [Y/N]		Yes		No		
	iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other ident If other identifier provided, indicate the type	nce ins ifier (if	strument, ISIN (if CL CUSIP, ISIN, and t	JSIP i	s not availa	able), ticker (if	
	iv. Conversion ratio per US\$1000 notional, c relevant currency, indicating the relevant conversion ratio.						
	v. Delta (if applicable).						

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No
Value		
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Future

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

b. Counterparty.

following (long, short).

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Name of counterparty.	ICE Clear US						
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29						
For futures and forwards (other than forward foreign currency contracts), provide:							

d. For futures and forwards (other than forward foreign currencyi. Payoff profile, selected from among the Long

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.
- 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A
Title of issue.	Cotton No.2 ICE Futures U.S.
iii. Expiration date.	2020-12-08
iv. Aggregate notional amount or contract value on trade date.	921060.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	ו

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
 c. Title of the issue or description of the investment. 	Coffee "C" - ICE Futures U.S.
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	

Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	KCZ0		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	_	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.]	
Item C.2. Amount of each investment.	1		
Balance	39.0000		
Units	Number of contracts		
Description of other units.			
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0		
used to calculate value. d. Percentage value compared to net assets of the Fund.	0		
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the			
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the c each of the following:		dentifies the instr	ument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange,	Derivative-commodity		
derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.			
derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Other Commodities Futures		
 derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 			
 derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 	Commodities Futures		
 derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Commodities Futures		
 derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Commodities Futures Exchange		
 derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country of investment or issuer to respond to the country of investment or issuer of the concentrations of the risk and economic	Commodities Futures Exchange		

Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. Percentage.

N/A		
N/A		

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy N/A 2 3 Х in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes No or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse

Repurchase

Reverse Repurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.			
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c	counternarty		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurchase		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of count	terparty (including a central c	ounterparty).	
Name of counterparty.	ICE Clear US		
LEI (if any) of counterparty.	549300HWWR1D8OTS2G	29	
d. For futures and forwards (other than forward	foreign currency contracts),	provide:	
 Payoff profile, selected from among the following (long, short). 	Long		
ii. Description of reference instrument, as rec	quired by sub-Item C.11.c.iii.		
 If the reference instrument is neither a derivinclude the name of issuer and title of issuer not available), ticker if (CUSIP and ISIN are not available). 	e, as well as CUSIP of the ref	erence instrument,	ISIN (if CUSIP is
Name of issuer.	N/A		
	Coffee "C" - ICE Futures		
	U.S.		
iii. Expiration date.	2020-12-18		
iv. Aggregate notional amount or contract value on trade date.	1622643.75		
ISO Currency Code.	United States Dollar		
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0		
Item C.12. Securities lending.			
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes	No	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	No	
If yes, provide the value of the securities representing non-cash collateral.			

Yes

X No

0	
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-	i

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
 Title of the issue or description of the investment. 	Gold Mini - COMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	BQZ0
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	1.0000
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0
d. Percentage value compared to net assets of the Fund.	0

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

Long

X N/A

Short

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Derivative-commodity

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed

	commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.								
	··· •····, p······ ·····p·····								
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Otl	ner						
	If "other," provide a brief description.		mmodities F change	utures					
lte	em C.5. Country of investment or issuer.								
	Report the ISO country code that corresponds to the country where the issuer is organized.	US	;						
b.	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.								
	em C.6.								
ls	the investment a Restricted Security?		Yes		X	No			
lte	em C.7.			,					
a. i. ii. iii. iv.	I	catio 7 CF	n(s) for eacł R 270.22e-4	n portfolic]. For po	o inve rtfolio	stment amo	ong the f	ollow	ing
	ategory.	N/	A						
	ercentage.	N/							
b.	If attributing multiple classification catego listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) at trade size for each portion of the position	pplic in the ating (3) i e ent nd (2	able. e to indicate te following the portions f the fund cl ire position	the perc circumsta s separat nooses to (rather th	entag ances ely; (2 o class an ba	je amount c s: (1) if porti 2) if a fund l sify the pos ising it on th	of a holdi ons of th has mult ition thro ne sizes	ing at ne pos iple s ough o it wo	tributable sition have sub- evaluation uld
lte	em C.8.								
in pu Ac Me inv wi	dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).)	(1	2	2	3			N/A
lte	em C.9. For debt securities								
Fc	or debt securities, also provide:						_		
a.	Maturity date.								
	 Coupon. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.]		
C.	Currently in default? [Y/N]		Yes			No			
d.			Yes			No			

Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
 iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ 	nce instrument, ISIN (if C ifier (if CUSIP, ISIN, and	USIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements, als	o provide:
For debt securities, also provide:	. .	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes	No
Value		
ii. If N, provide the name and LEI (if any) of c		
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurch	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of count	terparty (including a cent	ral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXN	IXD88
 d. For futures and forwards (other than forward i. Payoff profile, selected from among the following (long, short). 	foreign currency contrac	sts), provide:
ii. Description of reference instrument, as rec	. ,	
3. If the reference instrument is neither a derivinclude the name of issuer and title of issuer not available), ticker if (CUSIP and ISIN are not available).	e, as well as CUSIP of the	e reference instrument, ISIN (if CUSIP is
Name of issuer.	N/A	

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Title of issue.	Gold Mini - COMEX
iii. Expiration date.	2020-11-25
iv. Aggregate notional amount or contract value on trade date.	94775.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Silver Mini - COMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	IDZ0
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	1.0000
Units	Number of contracts
Description of other units.	

 b. Currency. Indicate the currency in which th investment is denominated. 	the United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 		
	ne following categories (long, short, N/A). For derivatives, the relevant payoff profile question in Item C.11.	
Payoff profile.	Long Short X N/A	L.
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),		g
repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,		
commodity, real estate, other). If "other," provide a brief description.		
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 	S. Other	
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that corresponds to the country where the issue is organized.	US	
 b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	ner	
Item C.6.		
Is the investment a Restricted Security?	Yes X No	
Item C.7.		
companies, provide the liquidity classi categories as specified in rule 22e-4 [or portfolio investments of open-end management investment sification(s) for each portfolio investment among the following [17 CFR 270.22e-4]. For portfolio investments with multiple liqui ge amount attributable to each classification.	idity

- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

Percentage.

N/A
N/A

- b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.
 - **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would

reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	r X 1	2	3 N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			
c. Currently in default? [Y/N]	Yes	No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other identifier provided, indicate the type iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio. 	nce instrument, IS tifier (if CUSIP, IS pe of identifier use or, if bond currenc	SIN (if CUSIP is not a IN, and ticker are no ed. y is not in U.S. dollar	available), ticker (if CUSIP t available). rs, per 1000 units of the
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase agreeme	nts, also provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	e Revers Repurc	
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of	counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning	the securities su	biect to the repurcha	se agreement (i.e.
collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the		

ltem	C.11	. For	derivatives	also	provide:
	U		aoiii atii 000	, 4100	pi 0 1 1 4 0 1

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not	Future
limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
b. Counterparty.	
i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	d foreign currency contracts), provide:
i. Payoff profile, selected from among the following (long, short).	Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	ivative or an index, the description of the reference instrument shall le, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Silver Mini - COMEX
iii. Expiration date.	2020-11-25
iv. Aggregate notional amount or contract value on trade date.	58735.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
 Title of the issue or description of the investment. 	U.S. Treasury Bills
d. CUSIP (if any).	9127962Z1

e. At least one of the following other identifiers:

Identifier.	ISIN	
ISIN.	US9127962Z13	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).		
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	2500000.00	
Units	Principal amount	
Description of other units.		
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value	2499763.03	
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	3.8562	
Item C.3. Indicate payoff profile among the	e following categories (long, short,	N/A). For derivatives

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	X Long	Short	N/A
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Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	Derivative-commodity
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	<u> </u>
If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6.

Is the investment a Restricted Security?	Yes
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Item C.7.

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

No

Х

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.	N/A
Percentage.	N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.	2020-11-12			
b. Coupon.	p.			
 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None			
ii. Annualized rate.	0			
c. Currently in default? [Y/N]	Yes	X	No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X	No	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	
iii. Description of the reference instrument, in denominated, as well as CUSIP of reference				

and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

- If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

a.

Item C.10. For repurchase and reverse repurchase agreements, also provide:

Repurchase

Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		Reverse Repurchase	
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of	counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the r		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	XNo	
If Yes, provide the value of the investment representing cash collateral.			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	XNo	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	X No	
If Yes, provide the value of the securities on loan.			
NPORT-P: Part C: Sch	edule of I	Portfolio Inve	stments

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Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America			
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77			
c. Title of the issue or description of the investment.	U.S. Treasury Bills			
d. CUSIP (if any).	912796B99			
e. At least one of the following other identifiers:				
Identifier.	ISIN			
ISIN.	US912796B997			

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Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).		
Identifier.	Other unique identifier (if ticke and ISIN are not available). Indicate the type of identifier used	ər
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	100000.00	
Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value	999637.50	
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	1.5421	
	fellowing of a side of a second	alant N(A) Fan darinations
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the second to the second temperature of the second		
Payoff profile.	X Long	Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely i	dentifies the instrument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government 	bd	
 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	ed	
 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 	ed	
 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. a. Report the ISO country code that corresponds to the country where the issue is organized. 	ed U.S. Treasury US	
 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. a. Report the ISO country code that corresponds to the country where the issuer 	ed U.S. Treasury US	
 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. a. Report the ISO country code that corresponds to the country where the issue is organized. b. If different from the country where the issue is organized, also report the ISO country of investment or investment or issuer based on the concentrations of the risk and economic 	ed U.S. Treasury US	

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nem	U.1.

Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments
- Category.

Percentage.

N/A	
N/A	

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2 3 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2021-02-23
b. Coupon.	
 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None
ii. Annualized rate.	0
c. Currently in default? [Y/N]	Yes X No
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes X No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes X No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	Yes No
ii. Contingent convertible? [Y/N]	Yes No
denominated, as well as CUSIP of reference	cluding the name of issuer, title of issue, and currency in which ce instrument, ISIN (if CUSIP is not available), ticker (if CUSIP fier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

Repurchase

Reverse Repurchase

Select the category that reflects the
transaction (repurchase, reverse
repurchase). Select "repurchase
agreement" if the Fund is the cash lender
and receives collateral. Select "reverse

	repurchase agreement" if the Fund is the cash borrower and posts collateral.			
b	. Counterparty.			
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	7
	ii. If N, provide the name and LEI (if any) of c	counterparty.		
С	. Tri-party?	Yes	No	
d	. Repurchase rate.		P	
е	. Maturity date.			
f.	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurc		
lt	em C.11. For derivatives, also provide:			
а	. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
lt	em C.12. Securities lending.			
a	 Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes	XNo	
b	. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	XNo	
	If yes, provide the value of the securities representing non-cash collateral.			
с	. Is any portion of this investment on loan by the Fund?	Yes	X No	
	If Yes, provide the value of the securities on loan.			

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
 c. Title of the issue or description of the investment. 	U.S. Treasury Bills
d. CUSIP (if any).	9127963K3
e. At least one of the following other identifier	's:
Identifier.	ISIN
ISIN.	US9127963K35
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available).

	In [,]	dic	ate the type of identif	ier			
	us	sec					
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used							
Description of other unique identifier.							
Item C.2. Amount of each investment.	I						
Balance	12	200	000.00		_		
Units	-		cipal amount				
			Sipar amount		_		
Description of other units.					_		
b. Currency. Indicate the currency in which the investment is denominated.	Ur	nite	ed States Dollar				
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	11	199	9788.25				
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	1.	85	08				
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to th							atives,
Payoff profile.	X	(Long		Short		N/A
 Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	ed		erivative-commodity .S. Treasury				
ir other, provide a brief description.							
Item C.5. Country of investment or issuer.		_			1		
 Report the ISO country code that corresponds to the country where the issue is organized. 	ər	U	S				
b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	ər						
Item C.6.			_				
Is the investment a Restricted Security?			Yes	X	No		
Item C.7.							
a. Liquidity classification information. For	r po	ortf	folio investments of o	pen-e	nd managen	nent inve	stment

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
- i. Highly Liquid Investments
- ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	N/A
Percentage.	N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3 N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2020-12-17		
b. Coupon.	P		
 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None		
ii. Annualized rate.	0		
c. Currently in default? [Y/N]	Yes	X No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X No	
 e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. 	Yes	X No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi	ce instrument, ISIN (if CUSIP is not ava	ilable), ticker (if CUSIP
If other identifier provided, indicate the typ	e of identifier used.		
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant c conversion ratio.			

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No

Value			
ii. If N, provide the name and LEI (if any) of c	ounterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.]
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	are subject to the repurcha		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No	
If Yes, provide the value of the investment representing cash collateral.			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	X No	
If Yes, provide the value of the securities on loan.			

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the 	254900HROIFWPRGM1V77 U.S. Treasury Bills
investment.	0.0. Heastry Dills
d. CUSIP (if any).	9127963A5
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US9127963A52
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	1700000.00
Units	Principal amount
Description of other units.	
 b. Currency. Indicate the currency in v the investment is denominated. 	which United States Dollar
c. Value. Report values in U.S. dollars currency of investment is not denominated in U.S. dollars, provid	e the
exchange rate used to calculate val d. Percentage value compared to net of the Fund.	assets 2.6222

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	X Long	Short	N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	Derivative-commodity	
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	U.S. Treasury	
If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that corresponds to the country where the issuer is organized.	US	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes X	No
Item C.7. a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a i. Highly Liquid Investments	ation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	estment among the following o investments with multiple liquidity
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
Percentage.	N/A	

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.	2020-11-19			
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0			
c. Currently in default? [Y/N]	Yes	X	No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X	No	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).		
Item C.10. For repurchase and reverse repur	chase agreements,	also provide:
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of c		
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

NPORT-P: Part C: Schedule of Portfolio Investments

United States Dollar

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	9127965C9
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US9127965C90
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	4170000.00
Units	Principal amount
Description of other units.	
b.	United States Dollar

Currency. Indicate the currency in which the investment is denominated.				
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	4169174.67 6.4315			
Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.				

Pav	/off	profil	e.

X Long

N/A

Short

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

	J				
 (e.g. other reputed equited e	ther," provide a brief description. .5. Country of investment or issuer. ort the ISO country code that esponds to the country where the issuer ganized. ferent from the country where the issuer ganized, also report the ISO country that corresponds to the country of stment or issuer based on the	Derivative-co			
	centrations of the risk and economic osure of the investments.				
Item C					
Is the i	nvestment a Restricted Security?	Yes	1	X	No
Item C	· .		1		1
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	ation(s) for ea CFR 270.22e	ch portfolic -4]. For po	o inve rtfolic	estment among the following o investments with multiple liquidity
i.	Highly Liquid Investments				
ii. 	Moderately Liquid Investments				
iii. iv.	Less Liquid Investments Illiquid Investments				
Catego	•	N/A			
Percer	•	N/A			
b.	If attributing multiple classification categories in the Instructions to Item C.7 is approximately a	ories to the ho	lding, indic	cate v	vhich of the three circumstances
	Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea	oose to indication in the following	g circumsta	ances	s: (1) if portions of the position have

differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities	X 1	2	3 N/A
For debt securities, also provide:			
a. Maturity date.	2020-12-15		
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0		
c. Currently in default? [Y/N]	Yes	X No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X No	
 e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. 	Yes	X No	
f. For convertible securities, also provide:	N/ss		
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identifilf other identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio. 	ce instrument, ISIN fier (if CUSIP, ISIN, e of identifier used. , if bond currency is	(if CUSIP is not a and ticker are no s not in U.S. dollar	available), ticker (if CUSIP t available). rs, per 1000 units of the
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements	also provide:	
For debt securities, also provide:		,	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Revers	
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c	ounterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.			
Item C.11. For derivatives, also provide:			

a. Type of derivative instrument that most	
closely represents the investment, selected	I
from among the following (forward, future,	

option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X	No
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X	No
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X	No
If Yes, provide the value of the securities on loan.		

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

of the Fund.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796TN9
e. At least one of the following other identifier	'S:
Identifier.	ISIN
ISIN.	US912796TN97
ldentifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	200000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value	1999979.10
exchange rate used to calculate value. d. Percentage value compared to net assets	3.0852

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives,	
respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.	

respond N/A to this item and respond to t		levant payo	
Payoff profile.	X	Long	

Short

l

N/A

Item C.4. Asset and issuer type	. Select the category th	hat most closely	identifies the inst	rument among
each of the following:				

(e.g othe repu equ com equ deri stru secu pap oblig esta	et type (short-term investment vehicle ., money market fund, liquidity pool, or er cash management vehicle), urchase agreement, equity-common, ity-preferred, debt, derivative- imodity, derivative-credit, derivative- ty, derivative-foreign exchange, vative-interest rate, derivatives-other, ctured note, loan, ABS-mortgage backed urity, ABS-asset backed commercial er, ABS-collateralized bond/debt gation, ABS-other, commodity, real te, other). ther," provide a brief description.	De	rivative-commodity			
gove spor sove othe	er type (corporate, U.S. Treasury, U.S. ernment agency, U.S. government nsored entity, municipal, non-U.S. ereign, private fund, registered fund, er). ther," provide a brief description.	U.:	S. Treasury			
Item C	5. Country of investment or issuer.					
corr	ort the ISO country code that esponds to the country where the issuer ganized.	US	3			
is or code inve cone	ferent from the country where the issuer ganized, also report the ISO country e that corresponds to the country of stment or issuer based on the centrations of the risk and economic osure of the investments.					
Item C	.6.					
Is the i	nvestment a Restricted Security?		Yes	X	No	
ltem C	.7.					
а.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	atio CFI	n(s) for each portfol R 270.22e-4]. For p	io inve ortfolio	estment among the investments with	e following
i. 	Highly Liquid Investments					
ii. iii.	Moderately Liquid Investments Less Liquid Investments					
iv.	Illiquid Investments					
Catego	•	N/	Δ			
Percer		N/				
b.	If attributing multiple classification categoristed in the Instructions to Item C.7 is ap	ories	s to the holding, ind	icate w	which of the three	circumstances
	Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position	oose in th ting (3) i ent nd (2	e to indicate the per ne following circums the portions separa f the fund chooses to ire position (rather t	tances ately; (to clas han ba	s: (1) if portions of 2) if a fund has m sify the position th asing it on the size	the position have ultiple sub- nrough evaluation es it would
Item C	.8.					
in whic pursua Accou	e the level within the fair value hierarchy th the fair value measurements fall ant to U.S. Generally Accepted nting Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the		(1	2	3	N/A

investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

Fo	or debt securities, also provide:					
a.	Maturity date.	2020	-10-08			
b.	Coupon.					
	 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None				
	ii. Annualized rate.	0				
c.	Currently in default? [Y/N]		Yes	X	No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes	X	No	
	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes	X	No	
f.	For convertible securities, also provide:					
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	 iii. Description of the reference instrument, ind denominated, as well as CUSIP of reference and ISIN are not available), or other identifi If other identifier provided, indicate the type iv. Conversion ratio per US\$1000 notional, or 	ce inst fier (if (e of ide	rument, ISIN (if CU CUSIP, ISIN, and ti entifier used.	JSIP is icker a	s not availa are not ava	ble), ticker (if CUSIP ilable).
	relevant currency, indicating the relevant c conversion ratio.	urrenc	y. If there is more t	than c	one convers	sion ratio, provide each
	v. Delta (if applicable).					
lte	em C.10. For repurchase and reverse repure	chase	agreements, also	prov	vide:	
Fc	or debt securities, also provide:					
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Re	epurchase		Reverse Repurchase	3
b.	Counterparty.					
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Ye	es [N	10	1
	ii. If N, provide the name and LEI (if any) of co	l	party			
C.	Tri-party?	Ye		N	No	
	Repurchase rate.		I			1
	Maturity date.					1
		41				
t.	Provide the following information concerning to collateral). If multiple securities of an issuer and aggregated in responding to Items C.10.f.i-iii.	re sub				

Item C.11. For derivatives, also provide: a. Type of derivative instrument that most

a.	closely represents the investment that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other)	
	other).	

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Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X I	No
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	No
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	No
If Yes, provide the value of the securities on loan.		

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796TP4
e. At least one of the following other identifier	ſS:
Identifier.	ISIN
ISIN.	US912796TP46
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	350000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3499736.28
d. Percentage value compared to net assets of the Fund.	5.3988

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff	profile.
· -· j - · ·	

Short

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

	5							
a.	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		vative-com	modity				
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S.	Treasury					
lte	em C.5. Country of investment or issuer.							
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US						
lte	em C.6.							
	the investment a Restricted Security?		′es	[X	No		
	· ['	00		^	110		
a.	EXAMPLE 1 C C C C C C C C C C	ation(CFR	s) for each 270.22e-4]	portfolic For pol	inve rtfolic	estment among investments w	the follow	wing
i.	Highly Liquid Investments							
ii. iii.	Moderately Liquid Investments Less Liquid Investments							
iv.								
	ategory.	N/A						
Pe	ercentage.	N/A						
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a			ng, indic	ate v	vhich of the thre	e circun	nstances
	Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the positio	in the ating th (3) if t e entire nd (2),	following one portions he fund ch e position (circumsta separat ooses to rather th	ances ely; (i clas an ba	s: (1) if portions 2) if a fund has sify the position asing it on the s	of the po multiple through izes it wo	osition have sub- n evaluation ould
lte	em C.8.							
In in Ac M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the actical expedient).	X] 1	2		3		N/A

Item C.9. For debt securities

For debt securities, also provide:

a.	Maturity date.	2020)-11-05		
b.	Coupon.	r			
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	None	9		
c.	Currently in default? [Y/N]		Yes	x	No
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes	X	Νο
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes	X	No
f.	For convertible securities, also provide:				ī
	i. Mandatory convertible? [Y/N]		Yes		No
	ii. Contingent convertible? [Y/N]		Yes		No
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identifi If other identifier provided, indicate the type	ce ins fier (if	trument, ISIN (if CL CUSIP, ISIN, and t	JSIP i	s not available), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lte	em C.10. For repurchase and reverse repur	chase	e agreements, also	o prov	vide:
Fo	or debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	epurchase		Reverse Repurchase
b.	Counterparty.				
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No
	ii. If N, provide the name and LEI (if any) of c	ounter	marty		
C.	Tri-party?		es	1	No
d.	Repurchase rate.				
	Maturity date.				
	Provide the following information concerning	the se	curities subject to t	ho ro	nurchase agreement (i e
1.	collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	re sub			
	em C.11. For derivatives, also provide:				
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).				
lte	em C.12. Securities lending.				
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment		Yes	X	No
	representing cash collateral.	*			
b.			Yes		No

Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?		X
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	X No
If Yes, provide the value of the securities on loan.		

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	254900HROIFWPRGM1V77
series trust, report the LEI of the series.	
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	9127964R7
e. At least one of the following other identifier	S:
Identifier.	ISIN
ISIN.	US9127964R78
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	3200000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	3199760.00
exchange rate used to calculate value.	
d. Percentage value compared to net assets of the Fund.	4.9360
Item C.3. Indicate payoff profile among the	e following categories (long, sho

 respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

 Payoff profile.
 X
 Long
 Short
 N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset type (short-term investment vehicle	Derivative-commodity
(e.g., money market fund, liquidity pool, or	

	other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.				
b.	 Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	U.S. Treasury			
lte	em C.5. Country of investment or issuer.				
	. Report the ISO country code that	US			
	corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the				
	concentrations of the risk and economic				
lta	exposure of the investments. em C.6.				
	the investment a Restricted Security?	Yes	X	No	
	em C.7.		^		
a. i. ii. iii	 Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments 	ation(s) for each portfol CFR 270.22e-4]. For p	io inve ortfolio	stment among the investments wit	ne following
	ercentage.	N/A			
b.		pries to the holding, ind	icate w	hich of the three	circumstances
	Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position	in the following circums ting the portions separa (3) if the fund chooses t entire position (rather t nd (2), a fund would clas	tances ately; (2 to class han ba	s: (1) if portions of 2) if a fund has n sify the position t asing it on the siz	of the position have nultiple sub- through evaluation zes it would
lte	em C.8.				
in pu A M in w	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value leasurement). [1/2/3] Report "N/A" if the systement does not have a level associated ith it (i.e., net asset value used as the ractical expedient).	X 1	2	3	N/A
lte	em C.9. For debt securities				
F	or debt securities, also provide:				
	. Maturity date.	2020-11-10			
b.	. Coupon.				
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	None			

ii. Annualized rate.	0		
c. Currently in default? [Y/N]	Yes	X No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ 	ce instrument, ISIN (if (fier (if CUSIP, ISIN, and	CUSIP is not availa	ble), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, al	so provide:	
For debt securities, also provide:	J	•	
a. Select the category that reflects the	Repurchase	Reverse	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		Repurchase	•
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No	
Value			
ii. If N, provide the name and LEI (if any) of c			
c. Tri-party?	Yes	No	_
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	ire subject to the repurc		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral	Yes	X No	
received for loaned securities? If Yes, provide the value of the investment representing cash collateral.			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	XNo	

c.	If yes, provide the value of the securities representing non-cash collateral. Is any portion of this investment on loan by the Fund?	Yes	X	No
	If Yes, provide the value of the securities on loan.			

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

1V77
ailable)
(if ticker ble). tifier

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

X Long

Derivative-commodity

Short

N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other,

	structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.							
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	U.S.	Treasury					
	If "other," provide a brief description.							
lte	em C.5. Country of investment or issuer.							
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US						
lt€	em C.6.							
ls	the investment a Restricted Security?	Y	′es	Г	X	No		
lte	em C.7.			L				
a. i. ii. iv.	Liquidity classification information. For procompanies, provide the liquidity classification categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments	ation(CFR	s) for each 270.22e-4]	portfolio . For por	inve tfolio	stment amo investment	ng the fo	ollowing
	ategory.	N/A						
	ercentage.	N/A						
		I	a tha haldi	na india	oto y	hich of the	three airs	umatanasa
b.	listed in the Instructions to Item C.7 is ap Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position	oplicat oose t in the ting th (3) if t entire id (2),	ble. o indicate following c ne portions he fund ch position (i	the perce ircumsta separate ooses to rather tha	entag inces ely; (2 class an ba	e amount o :: (1) if portion 2) if a fund h sify the posins sing it on th	f a holdir ons of the nas multij tion throu e sizes i	ng attributable e position have ple sub- ugh evaluation t would
lte	em C.8.							
in pu Ao M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X] 1	2		3		N/A
lte	em C.9. For debt securities							
Fo	or debt securities, also provide:							
a.	Maturity date.	2021	-01-07					
b.	Coupon.							
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	None 0	3					
c.	Currently in default? [Y/N]		Yes		X	No		
d.			Yes			No		

Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X X No	
f. For convertible securities, also provide:i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant 	nce instrument, ISIN (if ifier (if CUSIP, ISIN, an be of identifier used. r, if bond currency is no	CUSIP is not available), ticker (if CU d ticker are not available). t in U.S. dollars, per 1000 units of th	ISIP
conversion ratio. v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase agreements, al	so provide:	
 For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. 	Repurchase	Reverse Repurchase	
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c	counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repure		nay be
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes	ΧΝο	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	ΧΝο	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	ΧΝο	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77	
c. Title of the issue or description of the investment.	U.S. Treasury Bills	
d. CUSIP (if any).	9127963B3	
e. At least one of the following other identifier	s:	
Identifier.	ISIN	
ISIN.	US9127963B36	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).		
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	1300000.00	
Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1299825.05	
d. Percentage value compared to net assets of the Fund.	2.0051	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the		

Payoff profile.	X Long	Short	N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Derivative-commodity

b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S. Treasury	
lte	em C.5. Country of investment or issuer.		
a.	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic	US	
lte	exposure of the investments.		
	the investment a Restricted Security?	Yes	X No
	•		
a. i.	em C.7. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments	cation(s) for each portfolio i 7 CFR 270.22e-4]. For portf	nvestment among the following olio investments with multiple liquidity
ii. iii.	Moderately Liquid Investments Less Liquid Investments		
iv.			
Са	ategory.	N/A	_
Pe	ercentage.	N/A	—
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is ap Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position	pplicable. noose to indicate the percer in the following circumstar ating the portions separatel (3) if the fund chooses to c e entire position (rather than nd (2), a fund would classif	ntage amount of a holding attributable ices: (1) if portions of the position have y; (2) if a fund has multiple sub- classify the position through evaluation in basing it on the sizes it would
lte	em C.8.		
in pu Ac Mo inv wi	dicate the level within the fair value hierarchy which the fair value measurements fall irsuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X 1 2	3 N/A
lte	em C.9. For debt securities		
Fc	or debt securities, also provide:		
a.	Maturity date.	2020-11-27	
	Coupon.		
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0	
c.	Currently in default? [Y/N]	Yes	ΧΝο
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	ΧΝο
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the	Yes	ΧΝο

Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f.	For convertible securities, also provide:				_	
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ	nce ins ifier (if	strument, ISIN (if Cl CUSIP, ISIN, and t	USIP i	is not availa	able), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.					
	v. Delta (if applicable).					
lte	m C.10. For repurchase and reverse repu	rchas	e agreements, also	o prov	vide:	
Fo	r debt securities, also provide:					
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase	3
b.	Counterparty.					
	i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Y	⁄es		No	-
	Value					
C	ii. If N, provide the name and LEI (if any) of c Tri-party?		rpany. ′es		No	
	Repurchase rate.					
	Maturity date.					_
	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are su				
lte	m C.11. For derivatives, also provide:					
	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).					
lte	m C.12. Securities lending.					
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?		Yes	X	No	
	If Yes, provide the value of the investment representing cash collateral.					
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?		Yes	X	No	
	If yes, provide the value of the securities representing non-cash collateral.					
c.	Is any portion of this investment on loan by the Fund?		Yes	X	No	
	If Yes, provide the value of the securities on loan.					

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77	
 Title of the issue or description of the investment. 	U.S. Treasury Bills	
d. CUSIP (if any).	9127964J5	
e. At least one of the following other identifier	S:	
Identifier.	ISIN	
ISIN.	US9127964J52	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	2500000.00	
Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2499914.23	
d. Percentage value compared to net assets of the Fund.	3.8564	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the		

	Payoff profile.	X Long	Short	N/A
--	-----------------	--------	-------	-----

derivatives,

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

(e. oth rej eq co eq de str se ob es	set type (short-term investment vehicle g., money market fund, liquidity pool, or her cash management vehicle), burchase agreement, equity-common, uity-preferred, debt, derivative- mmodity, derivative-credit, derivative- uity, derivative-foreign exchange, rivative-interest rate, derivatives-other, uctured note, loan, ABS-mortgage backed curity, ABS-asset backed commercial per, ABS-collateralized bond/debt ligation, ABS-other, commodity, real tate, other). other," provide a brief description.	Derivative-commodity
	uer type (corporate, U.S. Treasury, U.S. vernment agency, U.S. government	U.S. Treasury

	sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).				
	If "other," provide a brief description.]	
lte	em C.5. Country of investment or issuer.				
	-			1	
a.	Report the ISO country code that corresponds to the country where the issuer	US			
b.	is organized. If different from the country where the issuer]	
	is organized, also report the ISO country code that corresponds to the country of			1	
	investment or issuer based on the concentrations of the risk and economic				
	exposure of the investments.				
lte	em C.6.				
ls	the investment a Restricted Security?	Yes	X	No	
lte	em C.7.		P		
a. i.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments	ation(s) for eac CFR 270.22e-	h portfolio inve 4]. For portfolio	estment among o investments v	the following
ii.	Moderately Liquid Investments				
iii.					
iv.	•				
Ca	ategory.	N/A			
Pe	ercentage.	N/A			
b.	If attributing multiple classification categoriation listed in the Instructions to Item C.7 is appreciated in the Instructions to Item C.7 is appreciated as the second se		ding, indicate v	which of the thr	ee circumstances
	Instructions to Item C.7 Funds may cho to multiple classification categories only				
		ting the portion (3) if the fund c entire position nd (2), a fund w	s separately; (hooses to clas (rather than ba	2) if a fund has sify the position asing it on the s	s multiple sub- n through evaluation sizes it would
lte	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar	ting the portion (3) if the fund c entire position nd (2), a fund w	s separately; (hooses to clas (rather than ba	2) if a fund has sify the position asing it on the s	s multiple sub- n through evaluation sizes it would
In in Ac M in wi	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the	ting the portion (3) if the fund c entire position nd (2), a fund w	s separately; (hooses to clas (rather than ba	2) if a fund has sify the position asing it on the s	s multiple sub- n through evaluation sizes it would
In pu Ac Min wi pr	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted coounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	iting the portion (3) if the fund c entire position ad (2), a fund w n.	s separately; (hooses to clas (rather than ba ould classify u	2) if a fund has sify the position asing it on the s sing the reasor	s multiple sub- n through evaluation sizes it would nably anticipated
In pu Ac Min wi pr	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall arsuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities	iting the portion (3) if the fund c entire position ad (2), a fund w n.	s separately; (hooses to clas (rather than ba ould classify u	2) if a fund has sify the position asing it on the s sing the reasor	s multiple sub- n through evaluation sizes it would nably anticipated
In pu Ac Min wi pr Ite	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide:	iting the portion (3) if the fund c entire position nd (2), a fund w n. X 1	s separately; (hooses to clas (rather than ba ould classify u	2) if a fund has sify the position asing it on the s sing the reasor	s multiple sub- n through evaluation sizes it would nably anticipated
In pu Ac M in wi pr Ite a.	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall arsuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide: Maturity date.	iting the portion (3) if the fund c entire position ad (2), a fund w n.	s separately; (hooses to clas (rather than ba ould classify u	2) if a fund has sify the position asing it on the s sing the reasor	s multiple sub- n through evaluation sizes it would nably anticipated
In pu Ac M in wi pr Ite a.	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide:	iting the portion (3) if the fund c entire position nd (2), a fund w n. X 1	s separately; (hooses to clas (rather than ba ould classify u	2) if a fund has sify the position asing it on the s sing the reasor	s multiple sub- n through evaluation sizes it would nably anticipated
In pu Ac M in wi pr Ite a.	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide: Maturity date. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Atting the portion (3) if the fund of entire position ad (2), a fund w h. X 1 2020-10-20 None	s separately; (hooses to clas (rather than ba ould classify u	2) if a fund has sify the position asing it on the s sing the reasor	s multiple sub- n through evaluation sizes it would nably anticipated
In pu Ao Min wi pr Ite 5.	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide: Maturity date. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Atting the portion (3) if the fund of entire position ad (2), a fund w h. X 1 2020-10-20 None	s separately; (hooses to clas (rather than ba ould classify u	2) if a fund has sify the position asing it on the s sing the reasor	s multiple sub- n through evaluation sizes it would nably anticipated
In pu Ad in wi pr Ite a. b.	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted coounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide: Maturity date. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. Currently in default? [Y/N] Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	ting the portion (3) if the fund of entire position ad (2), a fund w n. X 1 2020-10-20 None 0	as separately; (hooses to clas (rather than ba ould classify u 2	2) if a fund has sify the position asing it on the s sing the reason 3 No	s multiple sub- n through evaluation sizes it would nably anticipated
In purchase of the second seco	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted coounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide: Maturity date. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. Currently in default? [Y/N] Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	ting the portion (3) if the fund of entire position ad (2), a fund w n. X 1 2020-10-20 None 0 Yes	s separately; (hooses to clas (rather than ba ould classify u 2	2) if a fund has sify the position asing it on the s sing the reason 3	s multiple sub- n through evaluation sizes it would nably anticipated
In purchase of the second seco	to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide: Maturity date. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. Currently in default? [Y/N] Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind	ting the portion (3) if the fund of entire position ad (2), a fund w n. X 1 2020-10-20 None 0 Yes Yes	x separately; (hooses to clas (rather than be ould classify u 2	2) if a fund has sify the position asing it on the s sing the reason 3 No No	s multiple sub- n through evaluation sizes it would nably anticipated

	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ	nce inst ifier (if (rument, ISIN (if CL CUSIP, ISIN, and t	JSIP i	s not availat	ole), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.					
	v. Delta (if applicable).					
lte	m C.10. For repurchase and reverse repu	rchase	agreements, also	o prov	vide:	
Fo	r debt securities, also provide:					
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	epurchase		Reverse Repurchase	
b.	Counterparty.					
	i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Ye	es	N	10	
	Value					
С	ii. If N, provide the name and LEI (if any) of c Tri-party?				No	
	Repurchase rate.					
	Maturity date.					
	Provide the following information concerning	the co	ourition subject to t	the rer	urchasa ag	roomont (i o
1.	collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are sub				
lte	m C.11. For derivatives, also provide:					
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).					
lte	m C.12. Securities lending.					
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?		Yes	X	No	
	If Yes, provide the value of the investment representing cash collateral.					
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?		Yes	X	No	
	If yes, provide the value of the securities representing non-cash collateral.					
C.	Is any portion of this investment on loan by the Fund?		Yes	X	No	
	If Yes, provide the value of the securities on loan.					

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. 	254900HROIFWPRGM1V77 U.S. Treasury Bills		
d. CUSIP (if any).	9127965D7		
e. At least one of the following other identifier	s:		
Identifier.	ISIN		
ISIN.	US9127965D73		
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).			
Identifier.	Other unique identifier (if ticke and ISIN are not available). Indicate the type of identifier used	r	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	1500000.00		
Units	Principal amount		
Description of other units.			
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	1499743.76		
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	2.3135		
	e following categories (long, s		ivatives,
of the Fund. Item C.3. Indicate payoff profile among the	e following categories (long, s		ivatives,
of the Fund. Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to th Payoff profile. Item C.4. Asset and issuer type. Select the each of the following:	e following categories (long, s ne relevant payoff profile ques X Long	stion in Item C.11.	N/A
of the Fund. Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the	e following categories (long, s ne relevant payoff profile ques X Long	stion in Item C.11.	N/A
of the Fund. Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backs security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	e following categories (long, some relevant payoff profile question of the relevant pa	stion in Item C.11.	N/A
of the Fund. Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to th Payoff profile. Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, Ioan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,	e following categories (long, s ne relevant payoff profile ques X Long category that most closely ic Derivative-commodity	stion in Item C.11.	N/A

United States of America

a. Name of issuer (if any).

b. Ite	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. m C.6. the investment a Restricted Security? m C.7. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	oortfolio ation(CFR	s) for each 270.22e-4]	nts of ope portfolio i . For portf	en-er nves folio	stment among t investments w	the following
i.	Highly Liquid Investments						
ii. 	Moderately Liquid Investments						
iii.	Less Liquid Investments						
iv.	Illiquid Investments	N1/A					
	itegory.	N/A					
Pe	rcentage.	N/A					
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position	pplicat ioose f in the ating th (3) if t e entire nd (2),	ble. to indicate following c ne portions he fund ch position (i	the percer ircumstar separatel ooses to c ather thar	ntag nces ly; (2 class n ba	e amount of a l : (1) if portions 2) if a fund has sify the position sing it on the si	holding attributable of the position have multiple sub- through evaluation izes it would
lte	m C.8.						
in pu Ac Me inv	dicate the level within the fair value hierarchy which the fair value measurements fall rsuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X] 1	2		3	N/A
lte	m C.9. For debt securities						
Fo	r debt securities, also provide:						
	Maturity date.	2020)-12-22				
	Coupon.						
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0	e				
c.	Currently in default? [Y/N]		Yes		X	No	
	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		X	No	
	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. For convertible securities, also provide:		Yes		X	No	
	i. Mandatory convertible? [Y/N]		Yes	Г		No	
						1	
	ii. Contingent convertible? [Y/N]	aludia	Yes		+;+ .	No	

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	•
b.	. Counterparty.			
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	7
	ii. If N, provide the name and LEI (if any) of c	l		
C.	Tri-party?	Yes	No	
	. Repurchase rate.			٦
	•			
e.	. Maturity date.			
f.	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurch		
It	em C.11. For derivatives, also provide:			
	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
lt	em C.12. Securities lending.			
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	XNo	
	If Yes, provide the value of the investment representing cash collateral.	l		
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No	

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

If Yes, provide the value of the securities on loan.

NPORT-P: Part C: Schedule of Portfolio Investments

Yes

X No

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

- b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
- c. Title of the issue or description of the investment.

United States of America 254900HROIFWPRGM1V77

U.S. Treasury Bills

d. CUSIP (if any).	912796TU3	
e. At least one of the following other identifier	s:	
Identifier.	ISIN	
ISIN.	US912796TU31	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	4900000.00	
Units	Principal amount	
Description of other units.		
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	4899271.13	
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	7.5577	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the temperature of t		
Payoff profile.	X Long S	hort N/A
Item C.4. Asset and issuer type. Select the each of the following:		tifies the instrument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	ed	
b. Issuer type (corporate, U.S. Treasury, U.S government agency, U.S. government sponsored entity, municipal, non-U.S.	U.S. Treasury	

sovereign, private fund, registered fund, If "other," provide a brief description.

US

Item C.5. Country of investment or issuer.

other).

a.	Report the ISO country code that
	corresponds to the country where the issuer
	is organized.

b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the

Item C.6.

Is the investment a Restricted Security?	Yes	X No
		P

Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

. .	
Cate	aory
Cale	yury.

Percentage.

N/A
N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				

Item C.9. For debt securities

⊦or	debt securities, also provide:		
a. N	/laturity date.	2020-12-03	
b. (Coupon.	P	
i.	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	None	
ii	. Annualized rate.	0	
c. (Currently in default? [Y/N]	Yes	X No
c	Are there any interest payments in arrears or have any coupon payments been legally leferred by the issuer? [Y/N]	Yes	ΧΝο
[k F	s any portion of the interest paid in kind? Y/N] Enter "N" if the interest may be paid in ind but is not actually paid in kind or if the Fund has the option of electing in-kind wayment and has elected to be paid in-kind.	Yes	ΧΝο
f.F	or convertible securities, also provide:		
i.	Mandatory convertible? [Y/N]	Yes	No
ii	. Contingent convertible? [Y/N]	Yes	No
ii	i. Description of the reference instrument, in	cluding the name of issu	ier. title of issue. and c

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
 If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).	
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Item C.10. For repurchase and reverse repurchase agreements, also provide:

Fo	or debt securities, also provide:						
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase		
b.	Counterparty.						
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	، 	/es		No		
	ii. If N, provide the name and LEI (if any) of c	ounte	erparty.			1	
c.	Tri-party?	۱ 🗌	/es		No		
d.	Repurchase rate.						
e.	Maturity date.						
f.	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are su					
lte	em C.11. For derivatives, also provide:						
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).						
Item C.12. Securities lending.							
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment		Yes	X	No		
	representing cash collateral.						
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?		Yes	X	No		
	If yes, provide the value of the securities representing non-cash collateral.						
c.	Is any portion of this investment on loan by the Fund?		Yes	X	No		
	If Yes, provide the value of the securities on loan.						
NPORT-P: Part C: Schedule of Portfolio Investments							

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America				
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77				
 c. Title of the issue or description of the investment. 	U.S. Treasury Bills				
d. CUSIP (if any).	9127964K2				
e. At least one of the following other identifiers:					
Identifier.	ISIN				

ISIN.	US9127964K26
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	380000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	3799814.75

exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

		_		
Payoff profile.	X	Long	Short	N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a.	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity	
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S. Treasury	
lte	em C.5. Country of investment or issuer.		
a.	Report the ISO country code that corresponds to the country where the issuer is organized.	US	
b.	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
lte	em C.6.		
ls	the investment a Restricted Security?	Yes	No

Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. Percentage.

N/A	
N/A	

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.	2020-10-27			
b. Coupon.	P			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0			
c. Currently in default? [Y/N]	Yes	X	No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X	No	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	

- iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse

Repurchase

Reverse Repurchase

	repurchase agreement" if the Fund is the cash borrower and posts collateral.						
b	. Counterparty.						
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Ye	S		No		
	ii. If N, provide the name and LEI (if any) of c	ounterp	party.				
C	Tri-party?	Ye	s		No		
d	. Repurchase rate.						
е	. Maturity date.						
f.	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	ire subj					ay be
lt	em C.11. For derivatives, also provide:					_	
а	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).						
lt	em C.12. Securities lending.						
а	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?		Yes	X	No		
	If Yes, provide the value of the investment representing cash collateral.						
b	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?		Yes	X	No		
	If yes, provide the value of the securities representing non-cash collateral.]	
C	Is any portion of this investment on loan by the Fund?		Yes	X	No		
	If Yes, provide the value of the securities on loan.]	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

Identifier.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case holding in a fund that is a series of series trust, report the LEI of the	of a
c. Title of the issue or description of investment.	
d. CUSIP (if any).	912796TY5
e. At least one of the following other	r identifiers:
Identifier.	ISIN
ISIN.	US912796TY52
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	

	and Indic	er unique identifier (ISIN are not availal cate the type of ider	ole).				
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	usec	1					
Description of other unique identifier.							
Item C.2. Amount of each investment.				_			
Balance	2300	000.00					
Units	Princ	cipal amount					
Description of other units.							
b. Currency. Indicate the currency in which the investment is denominated.	Unite	ed States Dollar					
c. Value. Report values in U.S. dollars. If currency of investment is not	2299	9491.29					
denominated in U.S. dollars, provide the exchange rate used to calculate value.d. Percentage value compared to net assets of the Fund.	3.54	72					
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the						vatives,	
Payoff profile.	X	Long		Short		N/A	1
Item C.4. Asset and issuer type. Select the each of the following:	cate	gory that most clo	sely id	entifies	the instrur	nent amon	ıg
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backet security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 		erivative-commodit	у				
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 		.S. Treasury					
Item C.5. Country of investment or issuer.							
 a. Report the ISO country code that corresponds to the country where the issue is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic experience. 	_	S					
exposure of the investments.							
Is the investment a Restricted Security?		Yes	X	No			
Item C.7.]			

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

Percentage.

N/A
N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.	2020-12-31			
b. Coupon.	r			
 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None			
ii. Annualized rate.	0			
c. Currently in default? [Y/N]	Yes	X	No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X	No	
 e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. 	Yes	X	No	
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	
iii. Description of the reference instrument, in				

denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

If other identifier provided, indicate the type of identifier used.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		

 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c	ounterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	are subject to the repurch		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No	
If Yes, provide the value of the investment representing cash collateral.			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	XNo	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	X No	
If Yes, provide the value of the securities on loan.			

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the ca holding in a fund that is a serie series trust, report the LEI of t	es of a
c. Title of the issue or description investment.	n of the U.S. Treasury Bills
d. CUSIP (if any).	9127962J7
e. At least one of the following of	ther identifiers:
Identifier.	ISIN
ISIN.	US9127962J70
Identifier.	Ticker (if ISIN is not available)

Ticker (if ISIN is not available).

Identifier.

l
Ticker (if ISIN is not available)
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

Item C.2. Amount of each investment.					
Balance	350000.00				
Units	Principal amount				
Description of other units.					
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	3500000.00				
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund	5.3992				

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	X	Long	Short	
		U		

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

N/A

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Derivative-commodity	
If "other," provide a brief description.		
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 	U.S. Treasury	
If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that corresponds to the country where the issuer is organized.	US	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes X	No
Item C.7.		
a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	ation(s) for each portfolio inves CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
i. Highly Liquid Investments		

- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.	N/A		
Percentage.	N/A		

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2 3 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2020-10-01
b. Coupon.	
 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None
ii. Annualized rate.	0
c. Currently in default? [Y/N]	Yes X No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes X No
 e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. 	Yes X No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	Yes No
ii. Contingent convertible? [Y/N]	Yes No
denominated, as well as CUSIP of referen	cluding the name of issuer, title of issue, and currency in which nee instrument, ISIN (if CUSIP is not available), ticker (if CUSIP fier (if CUSIP, ISIN, and ticker are not available).

- If other identifier provided, indicate the type of identifier used.
- iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
- v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:				
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase		
b. Counterparty.				
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No		
ii. If N, provide the name and LEI (if any) of c	counterparty.			

c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	l
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case holding in a fund that is a series series trust, report the LEI of the	of a
c. Title of the issue or description of investment.	
d. CUSIP (if any).	9127964G1
e. At least one of the following othe	er identifiers:
Identifier.	ISIN
ISIN.	US9127964G14
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and not available). Indicate the type of used	
Description of other unique identifi	er.
Item C.2. Amount of each invest	ment.
Balance	2100000.00

Units		Prir	ncipal a	mount					
Descript	tion of other units.								
	ency. Indicate the currency in which vestment is denominated.	Uni	United States Dollar						
currer denor excha d. Perce	e. Report values in U.S. dollars. If ncy of investment is not minated in U.S. dollars, provide the ange rate used to calculate value. entage value compared to net assets Fund.	2099983.60 3.2395							
	3. Indicate payoff profile among the d N/A to this Item and respond to th								/es,
Payoff p	profile.	X	Long			Sł	nort		N/A
	4. Asset and issuer type. Select the the following:	cat	egory t	hat most clo	sely	ident	tifies the i	nstrument	among
(e.g., other repure equity comm equity deriva struct secur paper obliga	t type (short-term investment vehicle money market fund, liquidity pool, or cash management vehicle), chase agreement, equity-common, y-preferred, debt, derivative- nodity, derivative-credit, derivative- y, derivative-foreign exchange, ative-interest rate, derivatives-other, cured note, Ioan, ABS-mortgage backet ity, ABS-asset backed commercial r, ABS-collateralized bond/debt ation, ABS-other, commodity, real e, other).	L	Derivativ	ve-commodit	у				
lf "oth	er," provide a brief description.								
gover spons sover other)	r type (corporate, U.S. Treasury, U.S. rnment agency, U.S. government sored entity, municipal, non-U.S. eign, private fund, registered fund,). her," provide a brief description.		U.S. Tre	easury					
Item C.8	5. Country of investment or issuer.								
corres is org b. If diffe is org code invest conce	rt the ISO country code that sponds to the country where the issue anized. erent from the country where the issue anized, also report the ISO country that corresponds to the country of tment or issuer based on the entrations of the risk and economic sure of the investments.	r L	US						
Item C.6	6.								
Is the in	vestment a Restricted Security?		Yes			< N	0		
Item C.7	7.	·			1				
i. H	Liquidity classification information. For companies, provide the liquidity classi categories as specified in rule 22e-4 [classifications, indicate the percentage Highly Liquid Investments	ficat 17 C	tion(s) fo FR 270	or each portfo .22e-4]. For	olio in portfo	ivestr	nent amon vestments	g the follov	ving
	Moderately Liquid Investments Less Liquid Investments								
	Illiquid Investments								
Categor	•	Γ	N/A						
Percenta	age.	ľ	N/A						
	f attributing multiple classification cate isted in the Instructions to Item C.7 is			ie holding, in	dicate	e whic	ch of the th	ree circum	stances

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-

advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

lte	em C.8.				
in Ac M in W	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the ractical expedient).	X 1	2	3	N/A
lte	em C.9. For debt securities				
Fo	or debt securities, also provide:				
a.	Maturity date.	2020-10-06			
b.	Coupon.				
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	None 0			
C.	Currently in default? [Y/N]	Yes	X	No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X	No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X	No	
f.	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]	Yes		No	
	ii. Contingent convertible? [Y/N]	Yes		No	
	 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, or 	ce instrument, fier (if CUSIP, l e of identifier u	ISIN (if CUSI SIN, and ticke sed.	P is not availa er are not avai	ble), ticker (if CUSIP ilable).
	relevant currency, indicating the relevant c conversion ratio.				
	v. Delta (if applicable).				
lte	em C.10. For repurchase and reverse repur	chase agreem	ients, also pr	ovide:	
Fo	or debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchas	se	Reverse Repurchase	
b.	Counterparty.				
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes		No	1
C	ii. If N, provide the name and LEI (if any) of c Tri-party?	Yes		No	
					1
	Repurchase rate.				-
e.	Maturity date.				

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	9127964T3
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US9127964T35
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	2700000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
С.	2699686.13

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	
d. Percentage value compared to net assets of the Fund.	4.1646

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	X	Long	Short	N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

a.	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity	
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S. Treasury	
lte	em C.5. Country of investment or issuer.		
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US	
lte	em C.6.		
ls	the investment a Restricted Security?	Yes	No
lte	em C.7.		1
a. i. ii. iii. iv.	companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments	ation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	estment among the following o investments with multiple liquidity
Са	ategory.	N/A	
Pe	ercentage.	N/A	
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or	oplicable. oose to indicate the percentag in the following circumstance ating the portions separately; (ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub-

of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

in Ac M in wi pr	dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted ecounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X	1	2			3		N/A
	or debt securities, also provide:						_		
	Maturity date.	2020	-11-24						
b.	Coupon.						_		
	 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate. 	None	•						
		 •							
c.	Currently in default? [Y/N]		Yes		X	No			
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		X	No			
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		X	No			
f.	For convertible securities, also provide:					_			
	i. Mandatory convertible? [Y/N]		Yes			No			
	ii. Contingent convertible? [Y/N]		Yes			No			
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identifi If other identifier provided, indicate the type	ce inst fier (if	trument, IS CUSIP, IS	IN (if CU N, and ti	ISIP i	is not ava	ailable), i	ticker (if	
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.								
	v. Delta (if applicable).								
lte	em C.10. For repurchase and reverse repur	chaso	agroomo	nte aleo	nro	vido:			
	or debt securities, also provide:	onaoo	ugroomo	100, 0100	P 10	i doi			
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	epurchase	[Reverse Repurcha	ase		
h	Counterparty.								
Ы.				г		No			
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Y	es			No			
	Value	·							
_	ii. If N, provide the name and LEI (if any) of co			г		NI -			
	Tri-party?	Ý	es			No			
d.	Repurchase rate.								
e.	Maturity date.								
	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	re sub							
lte	em C.11. For derivatives, also provide:						_		
a.	Type of derivative instrument that most closely represents the investment, selected								

from among the following (forward, future,	
option, swaption, swap (including but not	

limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

-	· · · · · · · · · · · · · · · · · · ·	
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
	If Yes, provide the value of the investment representing cash collateral.	
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
	If yes, provide the value of the securities representing non-cash collateral.	
c.	Is any portion of this investment on loan by the Fund?	Yes X No
	If Yes, provide the value of the securities on loan.	

NPORT-P: Part C: Schedule of Portfolio Investments

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
 c. Title of the issue or description of the investment. 	U.S. Treasury Bills
d. CUSIP (if any).	9127963L1
e. At least one of the following other identifier	rs:
Identifier.	ISIN

I	S	I	ľ	N	•	

Identifier.

Ticker (if ISIN is not available).

Identifier.

US9127963L18 Ticker (if ISIN is not available) Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance

Units

Description of other units.

b. Currency. Indicate the currency in which the investment is denominated.

C.	Value. Report values in U.S. dollars. If
	currency of investment is not
	denominated in U.S. dollars, provide the
	exchange rate used to calculate value.

d. Percentage value compared to net assets 5.0896 of the Fund.

330000.00
Principal amount
United States Dollar

3299307.00

Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to t			
Payoff profile.	X Long	Short	N/A

rayon prome.	Short	

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

(e ot re cc cc de st st st ot st	esset type (short-term investment vehicle e.g., money market fund, liquidity pool, or her cash management vehicle), epurchase agreement, equity-common, quity-preferred, debt, derivative- ommodity, derivative-credit, derivative- quity, derivative-foreign exchange, erivative-interest rate, derivatives-other, ructured note, loan, ABS-mortgage backed ecurity, ABS-asset backed commercial aper, ABS-collateralized bond/debt oligation, ABS-other, commodity, real state, other). "other," provide a brief description.	Derivative-commodity	
go sp sc ot	suer type (corporate, U.S. Treasury, U.S. overnment agency, U.S. government oonsored entity, municipal, non-U.S. overeign, private fund, registered fund, her). "other," provide a brief description.	U.S. Treasury]
	C.5. Country of investment or issuer.		-
cc	eport the ISO country code that prresponds to the country where the issuer organized.	US	
is co in co	different from the country where the issuer organized, also report the ISO country ode that corresponds to the country of vestment or issuer based on the oncentrations of the risk and economic coosure of the investments.		
Item	I C.6.		
Is the	e investment a Restricted Security?	Yes	No
ltem	C.7.]
a. i. ii.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments	cation(s) for each portfolio inve / CFR 270.22e-4]. For portfolio	estment among the following o investments with multiple liquidity
iii.	Less Liquid Investments		
iv.	Illiquid Investments		
	egory.	N/A	
Perc	entage.	N/A	
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a	pplicable.	
	Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the positio	in the following circumstance ating the portions separately; ((3) if the fund chooses to class e entire position (rather than b nd (2), a fund would classify u	s: (1) if portions of the position have (2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
Item	i C.8.		

Indicate the level within the fair value hierarchy	X	1	2	3	N/A
in which the fair value measurements fall					
pursuant to U.S. Generally Accepted					
Accounting Principles 7(ASC 820, Fair Value					
Measurement). [1/2/3] Report "N/A" if the					
investment does not have a level associated					

with it (i.e., net asset value used as th	e
practical expedient).	

r doht e riti

Ite	em C.9. For debt securities					
	or debt securities, also provide:					
a.	Maturity date.	2020)-12-24			
b.	Coupon.					
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Non	9			
	ii. Annualized rate.	0				
c.	Currently in default? [Y/N]		Yes	X	No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes	X	No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes	X	No	
f.	For convertible securities, also provide:				_	
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, ind denominated, as well as CUSIP of referen- and ISIN are not available), or other identifi If other identifier provided, indicate the type	ce ins fier (if	trument, ISIN (if C CUSIP, ISIN, and	USIP	is not availa	able), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.					
	v. Delta (if applicable).					
lte	em C.10. For repurchase and reverse repur	chase	e agreements, als	o pro	vide:	
F	or debt securities, also provide:					
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	epurchase		Reverse Repurchase	3
b.	Counterparty.					
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No	٦
	ii. If N, provide the name and LEI (if any) of co	ounter	rpartv.			
c.	Tri-party?		es		No	
d.	Repurchase rate.					
	Maturity date.					
f.	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	re sub				
lte	em C.11. For derivatives, also provide:					
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default					

Item C.12. Securities lending.

swaps, and interest rate swaps), warrant,

other).

	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?		
	If Yes, provide the value of the investment representing cash collateral.		
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	K No
	If yes, provide the value of the securities representing non-cash collateral.		
c.	Is any portion of this investment on loan by the Fund?	Yes	< No
	If Yes, provide the value of the securities on loan.		

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a 	254900HROIFWPRGM1V77
series trust, report the LEI of the series.	
c. Title of the issue or description of the	U.S. Treasury Bills
investment.	
d. CUSIP (if any).	9127964S5
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US9127964S51
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker
	and ISIN are not available). Indicate the type of identifier
	used
Other unique identifier (if ticker and ISIN are	
not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	300000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which	United States Dollar
the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If	2999686.68
currency of investment is not	
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
d. Percentage value compared to net assets	4.6274
of the Fund.	I

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff	profile
i ayon	promo.

N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

	5							
a.	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		vative-com	modity				
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S.	Treasury					
lte	em C.5. Country of investment or issuer.							
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US						
lte	em C.6.							
	the investment a Restricted Security?		′es	[X	No		
	· ['	00		^	110		
a.	EXAMPLE 1 C C C C C C C C C C	ation(CFR	s) for each 270.22e-4]	portfolic For pol	inve rtfolic	estment among investments w	the follow	wing
i.	Highly Liquid Investments							
ii. iii.	Moderately Liquid Investments Less Liquid Investments							
iv.								
	ategory.	N/A						
Pe	ercentage.	N/A						
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a			ng, indic	ate v	vhich of the thre	e circun	nstances
	Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the positio	in the ating th (3) if t e entire nd (2),	following one portions he fund ch e position (circumsta separat ooses to rather th	ances ely; (i clas an ba	s: (1) if portions 2) if a fund has sify the position asing it on the s	of the po multiple through izes it wo	osition have sub- n evaluation ould
lte	em C.8.							
In in Ac M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the actical expedient).	X] 1	2		3		N/A

Item C.9. For debt securities

For debt securities, also provide:

a.	Maturity date.	2020)-11-17		
b.	Coupon.				
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Non 0	e		
c.	Currently in default? [Y/N]		Yes	X	No
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes	X	No
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes	X	No
f.	For convertible securities, also provide:				1
	i. Mandatory convertible? [Y/N]		Yes		No
	ii. Contingent convertible? [Y/N]		Yes		No
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identifi If other identifier provided, indicate the typ	ce ins fier (if	trument, ISIN (if CL CUSIP, ISIN, and t	JSIP	is not available), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lte	em C.10. For repurchase and reverse repur	chase	e agreements, also	o prov	vide:
Fo	or debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	epurchase		Reverse Repurchase
b.	Counterparty.				
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No
	ii. If N, provide the name and LEI (if any) of c	ountei	rparty		
C.	Tri-party?		es		No
d.	Repurchase rate.				
e.	Maturity date.				
f.	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	ire sub			
lte	em C.11. For derivatives, also provide:				
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).				
lte	em C.12. Securities lending.				
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment		Yes	X	No
	representing cash collateral.				
b.			Yes		No

Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?		X
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	X No
If Yes, provide the value of the securities on loan.		

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	9127962R9
e. At least one of the following other identifier	s:
Identifier.	ISIN
ISIN.	US9127962R96
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	2250000.00
Units	Principal amount
Description of other units.	· ·
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2249940.94
d. Percentage value compared to net assets of the Fund.	3.4708
	fellender et en de la la compa

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.	X Long	Short
-----------------	--------	-------

N/A

Item C.4. Asset and issuer type.	Select the category that most	closely identifies the instrument amount	ng
each of the following:			

a. Asset type (short-term investment vehicle	Derivative-commodity
(e.g., money market fund, liquidity pool, or	

	other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.				
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S. Treasury			
lte	em C.5. Country of investment or issuer.				
	Report the ISO country code that	US			
	corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of				
	investment or issuer based on the concentrations of the risk and economic				
14.4	exposure of the investments.				
		Yes	X	No	
	the investment a Restricted Security?	Tes	X	NO	
a. i. ii. iii. iv.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments	ation(s) for each portfol CFR 270.22e-4]. For p	io inve ortfolio	stment among the investments wit	ne following
	ercentage.	N/A			
b.			icate w	hich of the three	
	listed in the Instructions to Item C.7 is ap Instructions to Item C.7 Funds may cho to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position	oplicable. oose to indicate the per in the following circums ting the portions separa (3) if the fund chooses entire position (rather t ad (2), a fund would class	centag stances ately; (ź to clas: han ba	ge amount of a h s: (1) if portions o 2) if a fund has n sify the position ising it on the siz	olding attributable of the position have nultiple sub- through evaluation zes it would
lte	em C.8.				
in pu Ac Mo inv wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the ractical expedient).	X 1	2	3	N/A
lte	em C.9. For debt securities				
Fc	or debt securities, also provide:				
a.	Maturity date.	2020-10-15			
b.	Coupon.				
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	None			

ii. Annualized rate.	0		
c. Currently in default? [Y/N]	Yes	X No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ 	ce instrument, ISIN (if (fier (if CUSIP, ISIN, and	CUSIP is not availa	ble), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, al	so provide:	
For debt securities, also provide:	J	•	
a. Select the category that reflects the	Repurchase	Reverse	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		Repurchase	•
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No	
Value			
ii. If N, provide the name and LEI (if any) of c			
c. Tri-party?	Yes	No	_
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	ire subject to the repurc		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral	Yes	X No	
received for loaned securities? If Yes, provide the value of the investment representing cash collateral.			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	XNo	

If yes, provide the value of the securities representing non-cash collateral. Is any portion of this investment on loan by the Fund?	Yes	X No
If Yes, provide the value of the securities on loan.		

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	9127964H9
e. At least one of the following other identifier	'S:
Identifier.	ISIN
ISIN.	US9127964H96
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	200000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
	United States Dollar 1999955.84 3.0852

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.

Payoff profile.

X Long

N/A

Short

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Derivative-commodity

a.	Asset type (short-term investment vehicle
	(e.g., money market fund, liquidity pool, or
	other cash management vehicle),
	repurchase agreement, equity-common,
	equity-preferred, debt, derivative-
	commodity, derivative-credit, derivative-
	equity, derivative-foreign exchange,
	derivative-interest rate, derivatives-other,

	structured note, Ioan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.							
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	U.S.	Treasury					
	If "other," provide a brief description.							
lte	em C.5. Country of investment or issuer.							
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US						
lte	em C.6.							
ls	the investment a Restricted Security?	Y	′es	Γ	X	No		
lte	em C.7.			L				
a. i. ii. iv.		ation(CFR	s) for each 270.22e-4]	portfolio . For por	inve tfolio	stment amo investment	ng the fo	llowing
	ategory.	N/A						
	ercentage.	N/A						
		I	o tho holdi	na india	ato M	bich of the	throp circ	umetancos
b.	If attributing multiple classification categories listed in the Instructions to Item C.7 is ap Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position	oplicat oose t in the ting th (3) if t entire id (2),	ble. o indicate following one portions he fund ch position (the perce pircumstate separate ooses to rather that	entag inces ely; (2 class an ba	je amount o s: (1) if portion 2) if a fund h sify the posins sing it on th	f a holdir ons of the nas multip tion throu ne sizes if	ng attributable e position have ble sub- ugh evaluation s would
lte	em C.8.		_				_	
in pu Ao M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X] 1	2		3	[N/A
lte	em C.9. For debt securities							
Fo	or debt securities, also provide:							
a.	Maturity date.	2020	-10-13					
b.	Coupon.							
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	None 0	9					
c.	Currently in default? [Y/N]		Yes		X	No		
d.			Yes			No		

Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X X No	
f. For convertible securities, also provide:i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant 	nce instrument, ISIN (if ifier (if CUSIP, ISIN, an be of identifier used. r, if bond currency is no	CUSIP is not available), ticker (if CU d ticker are not available). t in U.S. dollars, per 1000 units of th	ISIP
conversion ratio. v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase agreements, al	so provide:	
 For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. 	Repurchase	Reverse Repurchase	
b. Counterparty.			
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c	counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repure		nay be
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes	ΧΝο	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	ΧΝο	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	ΧΝο	

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77	
c. Title of the issue or description of the investment.	U.S. Treasury Bills	
d. CUSIP (if any).	9127963V9	
e. At least one of the following other identifier	s:	
Identifier.	ISIN	
ISIN.	US9127963V99	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).		
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	300000.00	
Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2999136.63	
d. Percentage value compared to net assets of the Fund.	4.6265	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the		

Payoff profile.	X Long	Short	N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	Derivative-commodity
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b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S. Treasury			
lte	em C.5. Country of investment or issuer.				
a.	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US			
lte	em C.6.				
	the investment a Restricted Security?	Yes	X	No	
	-		~	110	
a. i. ii.	em C.7. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments	ation(s) for each p CFR 270.22e-4].	ortfolio inve For portfolio	stment amo	ng the following
iii. iv.					
	ategory.	N/A			
	ercentage.	N/A			
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is ap Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position	oplicable. oose to indicate the in the following cluster the portions so (3) if the fund cho entire position (rand and (2), a fund wou	ne percentag rcumstances separately; (i oses to clas ather than ba	ge amount of s: (1) if portic 2) if a fund h sify the posit asing it on th	f a holding attributable ons of the position have as multiple sub- tion through evaluation e sizes it would
lte	em C.8.				
in pu Ac M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X 1	2	3	N/A
lte	em C.9. For debt securities				
Fo	or debt securities, also provide:				
a.	Maturity date.	2021-01-21			
b.	Coupon.				
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0			
c.	Currently in default? [Y/N]	Yes	X	No	
	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest paid in kind?	Yes Yes	x	No	
	[Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the	II			

Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f.	For convertible securities, also provide:				_	
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ	nce ins ifier (if	strument, ISIN (if Cl CUSIP, ISIN, and t	USIP i	is not availa	able), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.					
	v. Delta (if applicable).					
lte	m C.10. For repurchase and reverse repu	rchas	e agreements, also	o prov	vide:	
Fo	r debt securities, also provide:					
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase	3
b.	Counterparty.					
	i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Y	⁄es		No	-
	Value					
C	ii. If N, provide the name and LEI (if any) of c Tri-party?		rpany. ′es		No	
	Repurchase rate.					
	Maturity date.					
	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are su				
lte	m C.11. For derivatives, also provide:					
	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).					
lte	m C.12. Securities lending.					
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?		Yes	X	No	
	If Yes, provide the value of the investment representing cash collateral.					
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?		Yes	X	No	
	If yes, provide the value of the securities representing non-cash collateral.					
c.	Is any portion of this investment on loan by the Fund?		Yes	X	No	
	If Yes, provide the value of the securities on loan.					

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	Unite	ed States of America			
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	2549	000HROIFWPRGM1\	/77		
 Title of the issue or description of the investment. 	U.S.	Treasury Bills			
d. CUSIP (if any).	9127	965F2			
e. At least one of the following other identifier	rs:				
Identifier.	ISIN				
ISIN.	US9	127965F22			
Identifier.	Ticke	er (if ISIN is not availa	able)		
Ticker (if ISIN is not available).					
Identifier.	and	er unique identifier (if ISIN are not available ate the type of identif	e).		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used					
Description of other unique identifier.					
Item C.2. Amount of each investment.					
Balance	5000	00.00			
Units	Princ	cipal amount			
Description of other units.					
b. Currency. Indicate the currency in which the investment is denominated.	Unite	ed States Dollar			
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4999	901.11			
d. Percentage value compared to net assets of the Fund.	0.77	12			
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the temperature of temperatu					vatives,
Payoff profile.	X	Long	S	hort	1

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

N/A

 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	Derivative-commodity
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government	U.S. Treasury

	sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).							
	If "other," provide a brief description.							
lte	em C.5. Country of investment or issuer.							
	-							
a.	Report the ISO country code that corresponds to the country where the issuer	US						
b.	is organized. If different from the country where the issuer							
	is organized, also report the ISO country code that corresponds to the country of	<u></u>						
	investment or issuer based on the concentrations of the risk and economic exposure of the investments.							
lte	exposure of the investments.							
	the investment a Restricted Security?	Y	'es		X	No		
lte	em C.7.							
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments	ation(s CFR 2	s) for eacł 270.22e-4	n portfoli ·]. For po	o inves ortfolio	stment amo investmen	ong the following	
i. II.	Moderately Liquid Investments							
 iii.	•							
iv.								
	ategory.	N/A						
	ercentage.	N/A						
b.	If attributing multiple classification categoriation listed in the Instructions to Item C.7 is approximately ap			ling, indi	cate w	hich of the	three circumstan	ices
υ.	Instructions to Item C.7 Funds may choose to multiple classification categories only	oose t in the	o indicate following	circums	tances	: (1) if porti	ons of the positio	on have
D .	Instructions to Item C.7 Funds may ch	oose t in the tting th (3) if th entire nd (2),	o indicate following le portions he fund ch position	circums s separa nooses t (rather th	tances tely; (2 o class nan ba	: (1) if porti ?) if a fund sify the pos sing it on t	ons of the positic has multiple sub- ition through eva ne sizes it would	on have - Iluation
	Instructions to Item C.7 Funds may choose to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and	oose t in the tting th (3) if th entire nd (2),	o indicate following le portions he fund ch position	circums s separa nooses t (rather th	tances tely; (2 o class nan ba	: (1) if porti ?) if a fund sify the pos sing it on t	ons of the positic has multiple sub- ition through eva ne sizes it would	on have - Iluation
Ite in pu Mi wi	Instructions to Item C.7 Funds may cher to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the	oose t in the tting th (3) if th entire nd (2), n.	o indicate following le portions he fund ch position	circumst s separa nooses t (rather th puld clas	tances tely; (2 o class nan ba	: (1) if porti ?) if a fund sify the pos sing it on t	ons of the positic has multiple sub- ition through eva ne sizes it would sonably anticipat	on have - Iluation
lte in pu Min wi pr	Instructions to Item C.7 Funds may cher to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	oose t in the ating th (3) if th entire nd (2), n.	o indicate following le portions he fund ch position a fund wo	circumst s separa nooses t (rather th puld clas	tances tely; (2 o class nan ba sify us	: (1) if porti 2) if a fund sify the pos sing it on the ing the rea	ons of the positic has multiple sub- ition through eva ne sizes it would sonably anticipat	on have - Iuation ted
Ite in pu Min wi pr	Instructions to Item C.7 Funds may cher to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities	oose t in the ating th (3) if th entire nd (2), n.	o indicate following le portions he fund ch position a fund wo	circumst s separa nooses t (rather th puld clas	tances tely; (2 o class nan ba sify us	: (1) if porti 2) if a fund sify the pos sing it on the ing the rea	ons of the positic has multiple sub- ition through eva ne sizes it would sonably anticipat	on have - Iuation ted
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Ite in pl Min wi pr Ite a.	Instructions to Item C.7 Funds may cher to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall resuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide:	oose t in the atting th (3) if the entire and (2), n.	o indicate following he portions he fund ch position (a fund wo 1	circumst s separa nooses t (rather th puld clas	tances tely; (2 o class nan ba sify us	: (1) if porti 2) if a fund sify the pos sing it on the ing the rea	ons of the positic has multiple sub- ition through eva ne sizes it would sonably anticipat	on have - Iuation ted
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Ite In Mu Wi Mu Wi Mu Wi Ite Fc Sc Sc Sc Sc Sc Sc Sc Sc Sc Sc Sc Sc Sc	Instructions to Item C.7 Funds may cher to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide: Maturity date. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	2020 None	o indicate following he portions he fund ch position (a fund wo 1	circumst s separa nooses t (rather th puld clas	tances tely; (2 o class nan ba sify us	: (1) if porti 2) if a fund sify the pos sing it on the ing the rea	ons of the positic has multiple sub- ition through eva ne sizes it would sonably anticipat	on have - Iuation ted
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Ite in put my from b.	Instructions to Item C.7 Funds may cher to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the position of the size for each portion of the position of the fair value measurements fall insuant to U.S. Generally Accepted coounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). Em C.9. For debt securities or debt securities, also provide: Maturity date. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. Currently in default? [Y/N] Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	2020 None	o indicate following he portions he fund ch position (a fund wo 1 1 -12-29	circumst s separa nooses t (rather th puld clas	tances tely; (2 o class nan ba sify us 2	: (1) if porti 2) if a fund sify the pos sing it on the ing the real 3 No	ons of the positic has multiple sub- ition through eva ne sizes it would sonably anticipat	on have - Iuation ted
Ite in put my from b.	Instructions to Item C.7 Funds may cher to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position em C.8. dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted coounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient). em C.9. For debt securities or debt securities, also provide: Maturity date. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. Currently in default? [Y/N] Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind	2020 None	o indicate following he portions he fund ch position (a fund wo] 1 -12-29 Yes Yes	circumst s separa nooses t (rather th puld clas	tances tely; (2 o class nan ba sify us 2 2 X	: (1) if porti 2) if a fund sify the pos sing it on the ing the real 3 No No	ons of the positic has multiple sub- ition through eva ne sizes it would sonably anticipat	on have - Iuation ted

	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ	nce inst ifier (if (rument, ISIN (if CL CUSIP, ISIN, and t	JSIP i	s not availat	ole), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.					
	v. Delta (if applicable).					
lte	m C.10. For repurchase and reverse repu	rchase	agreements, also	o prov	vide:	
Fo	r debt securities, also provide:					
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	epurchase		Reverse Repurchase	
b.	Counterparty.					
	i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Ye	es	N	10	
	Value					
C	ii. If N, provide the name and LEI (if any) of c Tri-party?				No	
	Repurchase rate.					
	Maturity date.					
	Provide the following information concerning	the co	ourition subject to t	the rer	urchasa ag	roomont (i o
1.	collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are sub				
lte	m C.11. For derivatives, also provide:					
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).					
lte	m C.12. Securities lending.					
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?		Yes	X	No	
	If Yes, provide the value of the investment representing cash collateral.					
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?		Yes	X	No	
	If yes, provide the value of the securities representing non-cash collateral.					
C.	Is any portion of this investment on loan by the Fund?		Yes	X	No	
	If Yes, provide the value of the securities on loan.					

Report the following information for the Fund and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America				
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77				
c. Title of the issue or description of the investment.	U.S. Treasury Bills				
d. CUSIP (if any).	912796B73				
e. At least one of the following other identifier	5:				
Identifier.	ISIN				
ISIN.	US912796B732				
Identifier.	Ticker (if ISIN is not avai	ilable)			
Ticker (if ISIN is not available).					
Identifier.	Other unique identifier (i and ISIN are not availab Indicate the type of ident used	le).			
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.					
Item C.2. Amount of each investment.					
Balance	1500000.00				
Units	Principal amount				
Description of other units.					
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
c. Value. Report values in U.S. dollars. If currency of investment is not	1499426.88				
denominated in U.S. dollars, provide the exchange rate used to calculate value.d. Percentage value compared to net assets of the Fund.	2.3131				
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the				vative	s,
Payoff profile.	X Long	S	hort		N/A
Item C.4. Asset and issuer type. Select the each of the following:			tifies the instrur	nent a	mong
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backet security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	d	,			
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	U.S. Treasury				
If "other," provide a brief description.	L				
Item C.5. Country of investment or issuer.					

a. Name of issuer (if any).

	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of	US						
	investment or issuer based on the concentrations of the risk and economic exposure of the investments.							
lte	em C.6.							
ls	the investment a Restricted Security?	١	/es	Г	X	No		
lte	em C.7.							
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	ation(CFR	s) for each 270.22e-4]	portfolio i For portf	inve: folio	stment among investments v	the followin	g
i. 	Highly Liquid Investments							
ii. 	Moderately Liquid Investments							
iii.								
iv.	ategory.							
		N/A			_			
Pe	ercentage.	N/A						
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a	oplical	ole.	-				
	Instructions to Item C.7 Funds may ch to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position	in the iting th (3) if t entire nd (2),	following c ne portions he fund cho position (r	ircumstar separatel boses to c ather thai	nces ly; (2 class n ba	: (1) if portions 2) if a fund has sify the positio sing it on the	s of the posit s multiple su n through ev sizes it would	tion have b- valuation d
lte	em C.8.							
in pu Ac M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall insuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X]1	2		3		N/A
lte	em C.9. For debt securities							
Fo	or debt securities, also provide:							
a.	Maturity date.	202	1-02-09					
b.	Coupon.							
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.	Non 0	e					
c.	Currently in default? [Y/N]		Yes		x	No		
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		X	No		
	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		X	No		
f.	For convertible securities, also provide:			-		1		
	i. Mandatory convertible? [Y/N]		Yes			No		
	ii. Contingent convertible? [Y/N]		Yes	[. 1:11	No		which

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

v. Delta (if applicable).

Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of c	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurch	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
Item C.12. Securities lending.		

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

If yes, provide the value of the securities representing non-cash collateral.

c. Is any portion of this investment on loan by the Fund?

If Yes, provide the value of the securities on loan.

Yes No Х Yes No Yes No X

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	GraniteShares ETF Trust
By (Signature):	William Rhind
Name:	William Rhind
Title:	President GraniteShares ETF Trust
Date:	

GraniteShares ETF Trust

Consolidated Schedule of Investments

GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF September 30, 2020 (Unaudited)

Investments	Principal			Value	
UNITED STATES TREASURY OBLIGATIONS – 95.1% ^(a)	_		_		
U.S. Treasury Bill, 0.14%, 10/01/20	\$	3,500,000	\$	3,500,000	
U.S. Treasury Bill, 0.14%, 10/06/20		2,100,000		2,099,983	
U.S. Treasury Bill, 0.14%, 10/08/20		2,000,000		1,999,979	
U.S. Treasury Bill, 0.14%, 10/13/20		2,000,000		1,999,956	
U.S. Treasury Bill, 0.08%, 10/15/20 ^(b)		2,250,000		2,249,941	
U.S. Treasury Bill, 0.14%, 10/20/20		2,500,000		2,499,914	
U.S. Treasury Bill, 0.15%, 10/27/20		3,800,000		3,799,815	
U.S. Treasury Bill, 0.15%, 11/05/20		3,500,000		3,499,736	
U.S. Treasury Bill, 0.11%, 11/10/20 ^(b)		3,200,000		3,199,760	
U.S. Treasury Bill, 0.09%, 11/12/20		2,500,000		2,499,763	
U.S. Treasury Bill, 0.14%, 11/17/20 ^(b)		3,000,000		2,999,687	
U.S. Treasury Bill, 0.10%, 11/19/20		1,700,000		1,699,815	
U.S. Treasury Bill, 0.10%, 11/24/20 ^(b)		2,700,000		2,699,686	
U.S. Treasury Bill, 0.09%, 11/27/20		1,300,000		1,299,825	
U.S. Treasury Bill, 0.17%, 12/03/20		4,900,000		4,899,271	
U.S. Treasury Bill, 0.10%, 12/15/20 ^(b)		4,170,000		4,169,175	
U.S. Treasury Bill, 0.10%, 12/17/20		1,200,000		1,199,788	
U.S. Treasury Bill, 0.12%, 12/22/20		1,500,000		1,499,744	
U.S. Treasury Bill, 0.11%, 12/24/20 ^(b)		3,300,000		3,299,307	
U.S. Treasury Bill, 0.11%, 12/29/20 ^(b)		500,000		499,901	
U.S. Treasury Bill, 0.15%, 12/31/20		2,300,000		2,299,491	
U.S. Treasury Bill, 0.12%, 01/07/21		2,250,000		2,249,472	
U.S. Treasury Bill, 0.10%, 01/21/21 ^(b)		3,000,000		2,999,137	
U.S. Treasury Bill, 0.10%, 02/09/21		1,500,000		1,499,427	
U.S. Treasury Bill, 0.09%, 02/23/21		1,000,000		999,637	
Total United States Treasury Obligations					
(Cost \$61,659,328)				61,662,210	
Total Investments – 95.1%					
(Cost \$61,659,328)				61,662,210	
Other Assets in Excess of Liabilities – 4.9%				3,162,450	
Net Assets – 100.0%			\$	64,824,660	

(a) Represents zero coupon bonds. Rates shown reflects the effective yield.

(b) A portion or all of the security is owned by GraniteShares BCOM Cayman Limited, a wholly-owned subsidiary of the Fund.

At September 30, 2020, open futures contracts were as follows:

Description	Number of Contracts	Expiration Date	Contract Type	Notional Amount				Value/Unrealized Depreciation	
Brent Crude ^(a)	68	11/30/2020	Long	\$	2,907,000	\$	109,170	\$ -	-
Coffee 'C' ^(a)	39	12/18/2020	Long		1,622,644		-	(70,519))
Copper ^(a)	66	12/29/2020	Long		5,003,625		271,062	-	-
Corn ^(a)	202	12/14/2020	Long		3,827,900		529,975	-	-

GraniteShares ETF Trust

Consolidated Schedule of Investments

GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF (continued)

September 30, 2020 (Unaudited)

Description	Number of Contracts	Expiration Date	Contract Type	Notional Amount	Value/Unrealized Appreciation	Value/Unrealized Depreciation	
Cotton No. 2 ^(a)	28	12/08/2020	Long	\$ 921,060	\$ 67,720	\$ -	
Crude Oil ^(a)	85	10/20/2020	Long	3,418,700	-	(195,710)	
E-Mini Gold ^(a)	1	11/25/2020	Long	94,775	-	(2,425)	
E-Mini Silver ^(a)	1	11/25/2020	Long	58,735	-	(7,015)	
Gasoline RBOB ^(a)	21	10/30/2020	Long	1,042,171	25,213	-	
Gold 100 OZ ^(a)	57	12/29/2020	Long	10,804,350	293,310	-	
KC Hard Red Winter Wheat ^(a)	42	12/14/2020	Long	1,070,475	166,750	-	
Lean Hogs ^(a)	43	12/14/2020	Long	1,085,320	4,900	-	
Live Cattle ^(a)	53	12/31/2020	Long	2,381,820	48,100	-	
LME Nickel ^(a)	22	11/16/2020	Long	1,914,165	29,312	-	
LME Primary Aluminum ^(a)	64	11/16/2020	Long	2,803,600	-	(45,537)	
LME Primary Aluminum ^(a)	(1)	11/16/2020	Short	(43,806) 950	-	
LME Zinc ^(a)	39	11/16/2020	Long	2,337,075	-	(1,575)	
Low Sulphur Gasoil ^(a)	28	11/12/2020	Long	934,500	-	(141,600)	
Natural Gas ^(a)	246	10/28/2020	Long	6,216,420	-	(376,470)	
NY Harbour ULSD ^(a)	16	10/30/2020	Long	774,278	-	(86,860)	
Silver ^(a)	27	12/29/2020	Long	3,171,690	-	(539,140)	
Soybean ^(a)	79	11/13/2020	Long	4,042,825	544,325	-	
Soybean Meal ^(a)	73	12/14/2020	Long	2,502,440	311,110	-	
Soybean Oil ^(a)	93	12/14/2020	Long	1,848,654	224,610	-	
Sugar #11 ^(a)	131	2/26/2021	Long	1,982,187	133,056	-	
Wheat (CBD) ^(a)	73	12/14/2020	Long	2,109,700	274,750	_	
Total Futures Contracts					\$ 3,034,313	\$ (1,466,851)	
Net Unrealized Appreciation (Depreciation)					\$ 1,567,462		

(a) A portion or all of the security is owned by GraniteShares BCOM Cayman Limited, a wholly-owned subsidiary of the Fund.

The Financial Accounting Standards Board (FASB) established a framework for measuring fair value in accordance with U.S. GAAP. Under Fair Value Measurements and Disclosures, various inputs are used in determining the value of the exchange traded fund's investments. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The three Levels of inputs of the fair value hierarchy are defined as follows:

Level 1 — Unadjusted quoted prices in active markets for identical assets or liabilities.

Level 2 — Observable inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar securities, interest rates, prepayment speeds, credit risk, yield curves, default rates and similar data.

Level 3 — Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available; representing the Funds' own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement.

The availability of observable inputs can vary from security to security and is affected by a wide variety of factors, including, for example, the type of security, whether the security is new and not yet established in the marketplace, the liquidity of markets, and other characteristics particular to the security. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3.

GraniteShares ETF Trust

Consolidated Schedule of Investments

GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF (continued) September 30, 2020 (Unaudited)

The following table summarizes valuation of the Fund's investments under the fair value hierarchy levels as of September 30, 2020:

	Level 1	Level 2	Level 3	Total
Asset Valuation Inputs				
Investments in Securities				
United States Treasury Obligations	\$ 61,662,210	\$ –	\$ –	\$ 61,662,210
Other Investments				
Futures	3,034,313	_	-	3,034,313
Total	\$ 64,696,523	\$ -	\$ –	\$ 64,696,523
Liability Valuation Inputs				
Other Investments				
Futures	\$ 1,466,851	<u>\$ </u>	\$ –	\$ 1,466,851

As of September 30, 2020, there were no Level 3 investments held in the Fund.

GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF invests in certain commodity-related investments through GraniteShares BCOM Cayman Limited, a wholly-owned subsidiary. At September 30, 2020, the net assets of GraniteShares BCOM Cayman Limited was \$10,406,977, representing 16.1% of the Fund's net assets.

For information on the Fund's policies regarding the valuation of investments and other significant accounting policies, please refer to the Fund's most recent semi-annual or annual financial statements.