Submission Data File

General Information			
Submission Type NPORT-P			
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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)			

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

NPORT-P

1 of 1

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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	Jeff Klearman			
Phone	1-646-876-5143			
E-mail Address	jeff.klearman@graniteshares.com			
Notification Information				
Notify via Filing Website only?				
Series ID	\$000056279			

NPORT-P: Part A: General Information

C000177158

Item A.1. Information about the Registrant.

Class (Contract) ID

a. Name of Negistrant	GraniteSnares ETF Trust
b. Investment Company Act file number for Registrant (e.g., 811-)	811-23214
Negistrani (e.g., 011-)	
c. CIK number of Registrant	0001689873
d. LEI of Registrant	549300ODHHSS5JB0RB94
e. Address and telephone number of Registral	nt.
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
Zip / Postal code	10013

Telephone number	1-646-876-5143			
Item A.2. Information about the Series.				
a. Name of Series.	Cranita Charge Plaamberg Commedity			
a. Name of Genes.	GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF			
b. EDGAR series identifier (if any).	S000056279			
c. LEI of Series.	549300TM9TYJ47SK6836			
Item A.3. Reporting period.				
a. Date of fiscal year-end.	2021-06-30			
a. Date as of which information is reported.	2021-03-31			
Item A.4. Final Filing.				
Does the Fund anticipate that this will be its final filing on Form N PORT?	Yes X No			
NPORT-P: Part B: Info	rmation About the Fund			
Report the following information for the Fund at	nd its consolidated subsidiaries.			
Item B.1. Assets and liabilities. Report amou	unts in U.S. dollars.			
 Total assets, including assets attributable to miscellaneous securities reported in Part D. 	148567288.05			
b. Total liabilities.	28821.34			
c. Net assets.	148538466.71			
Item B.2. Certain assets and liabilities. Repo	ort amounts in U.S. dollars.			
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.	22261414.49			
c. Borrowings attributable to amounts payable to rule 6-04(13)(a) of Regulation S-X [17 Cl	e for notes payable, bonds, and similar debt, as reported pursuant FR 210.6-04(13)(a)].			
Amounts payable within one year. Banks or other financial institutions for	0			
borrowings.	U			
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. d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment				
basis, or (ii) on a standby commitment basi (i) On a delayed delivery, when-issued, or other firm commitment basis:	s. 0			
(ii) On a standby commitment basis:	0			

e. Liquidation preference of outstanding preferred stock issued by the Fund.
f. Cash and cash equivalents not reported in Parts C and D.

Item B.3. Portfolio level risk metrics.

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:

Currency Metric: 1	
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 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.	-1744.95
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.	-174483.45
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.

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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

If yes, unless the non-cash collateral is included in the Schedule of Portfolio Investments in Part C, provide the following information for each category of non-cash collateral received for loaned securities:

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.	0.0645
Monthly total returns of the Fund for each of the preceding three months	Month 2.	0.0259
Monthly total returns of the Fund for each of the preceding three months	Month 3.	0.0423
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.

Asset category.		Commodity Contracts
Monthly net realized gain(loss)	Month 1.	7050034.20
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-123332151
Monthly net realized gain(loss)	Month 2.	2305056.60
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-321956.50
Monthly net realized gain(loss)	Month 3.	266766.24
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	3101831.26
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.	
	Month 3.	

Monthly net change in unrealized appreciation (or depreciation) Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	7050034.20
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-123332151
Monthly net realized gain(loss)	Month 2.	2305056.60
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-321956.50
Monthly net realized gain(loss)	Month 3.	266766.24
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	3101831.26
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.	
	Month 3.	Credit Contracts
appreciation (or depreciation)	Month 3. Month 1.	Credit Contracts
appreciation (or depreciation) Asset category.		Credit Contracts
appreciation (or depreciation) Asset category. Monthly net realized gain(loss) Monthly net change in unrealized	Month 1.	Credit Contracts
appreciation (or depreciation) Asset category. Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation)	Month 1. Month 1.	Credit Contracts
appreciation (or depreciation) Asset category. 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 1. Month 2.	Credit Contracts
appreciation (or depreciation) Asset category. 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 1. Month 2. Month 2.	Credit Contracts
appreciation (or depreciation) Asset category. 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) Monthly net change in unrealized appreciation (or depreciation) Monthly net realized gain(loss)	Month 1. Month 1. Month 2. Month 2. Month 3.	Credit Contracts Forwards
appreciation (or depreciation) Asset category. 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) Monthly net realized gain(loss) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation)	Month 1. Month 1. Month 2. Month 2. Month 3.	
appreciation (or depreciation) Asset category. 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) Monthly net realized gain(loss) Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Instrument type.	Month 1. Month 1. Month 2. Month 2. Month 3. Month 3.	
appreciation (or depreciation) Asset category. 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) 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 3. Month 3.	
appreciation (or depreciation) Asset category. Monthly net realized gain(loss) Monthly net change in unrealized appreciation (or depreciation) Monthly net change in unrealized appreciation (or depreciation) 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 change in unrealized appreciation (or depreciation)	Month 1. Month 2. Month 3. Month 3. Month 1. Month 1.	

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	Month 1.	
appreciation (or depreciation)	MOHUT T.	
appreciation (or depreciation) Monthly net realized gain(loss)	Month 2.	
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.	Swaps
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.	Swaps
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 2. Month 3. Month 3.	Swaps
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 change in unrealized	Month 2. Month 3. Month 3. Month 1.	Swaps

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.	
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Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
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Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
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Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
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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.	
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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.	
	Month 3.	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.	
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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.		Interest Rate 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.		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 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	Month 2.	
appreciation (or depreciation) Monthly net realized gain(loss)	Month 3.	
Monthly flet realized gain(loss)	Monun 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.	
d. For each of the preceding three months, m	nonthly 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.

Monthly net realized gain(loss)	Month 1.	-0
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	104.01
Month 2		
Monthly net realized gain(loss)	Month 2.	827.23
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	574.11
Month 3		
Monthly net realized gain(loss)	Month 3.	561.87
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	660.72
Item B.6. Flow information.		
Provide the aggregate dollar amounts for sales preceding three months. If shares of the Fund Fund's sales, redemptions, and repurchases, accounts. The amounts to be reported under the deducted and before any deferred or continger shall include shares sold by the Fund to a regist include in the value of shares sold any transact company or of a personal holding company in of shares redeemed any transaction in which the ast he redemption or repurchase of shares of proceeds in shares of another Fund or series in	are held in omnibus accounts are net sales or redemptions, his Item should be after any found the ferred sales load or chaing tered unit investment trust. If tion in which the Fund acquire exchange for its own shares, the Fund liquidated all or part one Fund or series and the interes.	s, for purposes of calculating the frepurchases from such omnibus ront-end sales load has been rige has been deducted. Shares sold for mergers and other acquisitions, red the assets of another investment. For liquidations, include in the value of its assets. Exchanges are defined exestment of all or part of the
Month 1.		
 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). b. Total net asset value of shares sold in connection with reinvestments of dividends 	42770827.00 -0	
and distributions.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). b. Total net asset value of shares sold in connection with reinvestments of dividends 	-0 2411889.32	
and distributions.c. Total net asset value of shares redeemed or repurchased, including exchanges.	2354126.78	
Month 3.		
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	31819476.45	
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	-0	
 Total net asset value of shares redeemed or repurchased, including exchanges. 	28240176.68	
Item B.7. Highly Liquid Investment Minimun	n 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 Investments fell below the Fund's Highly		
Liquid Investment Minimum during the reporting period.		

N/A

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

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

Classification	Moderately Liquid Investments
Percentage of the Fund's Highly Liquid Investments that are segregated or pledged	
to cover the Fund's derivatives transactions.	
Classification	Less Liquid Investments
Percentage of the Fund's Highly Liquid	
Investments that are segregated or pledged to cover the Fund's derivatives transactions.	,
Classification	Illiquid Investments
Percentage of the Fund's Highly Liquid	
Investments that are segregated or pledged to cover the Fund's derivatives transactions.	

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.	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).	NGK21
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	426
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 used to calculate value.			
d. Percentage value compared to net assets of the Fund.	0		
Item C.3. Indicate payoff profile among the 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 ceach of the following:	category that most o	closely identifies the i	nstrument 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-commod	lity	
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 Futur Exchange	res	
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 companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage i. Highly Liquid Investments	cation(s) for each por 7 CFR 270.22e-4]. Fo	tfolio investment amon or portfolio investments	g the following
ii. Moderately Liquid Investmentsiii. Less Liquid Investmentsiv. Illiquid Investments			
Category.	N/A		
Percentage.	N/A		
b. If attributing multiple classification cated listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may classification categories only differing liquidity features that justify tre 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	applicable. hoose to indicate the in the following circulating the portions seper (3) if the fund choose entire position (ratherd (2), a fund would	percentage amount of a umstances: (1) if portion parately; (2) if a fund ha es to classify the position er than basing it on the	a holding attributable as of the position have s multiple subon through evaluation sizes 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). Item C.9. For debt securities	X 1	2	3	N/A
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				1
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 identification of the result of the result in the result	ice instrument, I fier (if CUSIP, IS e of identifier us r, if bond curren	SIN (if CUSIP SIN, and ticker sed. cy is not in U.S	is not availa are not ava 6. dollars, pe	able), ticker (if CUSIP ailable). er 1000 units of the
v. Delta (if applicable).				
Item C.10. For repurchase and reverse repur	chase agreem	ents, also pro	vide:	
For debt securities, also provide:	J	, ·		
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		Reverse Repurchase	е
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 c	ounterparty.			_
c. Tri-party?	Yes		No	
d. Repurchase rate.				
e. Maturity date.	P			
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			
Item C.11. For derivatives, also provide:				
a. Type of derivative instrument that most	Future			1
closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not				

limited to total return swaps swaps, and interest rate sw other).						
b. Counterparty.						
i. Provide the name and LE	El (if any) of count	erparty (including a centra	al counter	party).		
Name of counterparty.		CME Clearing House				
LEI (if any) of counterpar	ty.	LCZ7XYGSLJUHFXXNX	(D88			
d. For futures and forwards (o	ther than forward	foreign currency contracts	s), provid	e:		
 Payoff profile, selected free following (long, short). 	om among the	Long				
ii. Description of reference i	nstrument, as req	uired by sub-Item C.11.c.	iii.			
 If the reference instrumen include the name of issue not available), ticker if (CU not available). 	r and title of issue	, as well as CUSIP of the	reference	e instrur	ment, ISIN (if 0	CUSIP is
Name of issuer.	1	N/A				
Title of issue.	F	Henry Hub Natural Gas				
	1	NYMEX				
iii. Expiration date.		2021-04-28				
iv. Aggregate notional amou	nt or contract	11110080.00				
value on trade date.		11110000.00				
ISO Currency Code.		United States Dollar				
 V. Unrealized appreciation of Depreciation shall be repnegative number. 		0				
Item C.12. Securities lending	g.					
a. Does any amount of this inverges and reinvestment of creceived for loaned securities of the value of the securities and securities are securities.	ash collateral es? the investment	Yes	X No			
b. Does any portion of this inv represent non-cash collater as a Fund asset and receive securities?	estment al that is treated	Yes	X No			
If yes, provide the value of representing non-cash colla						
c. Is any portion of this investr the Fund?	ment on loan by	Yes	X No			
If Yes, provide the value of loan.	the securities on					
NPORT-P: Par Report the following information				Inv	estme	nts
Item C.1. Identification of inv		ณ แอ งงาเองแนสเซน ธนมธิเนิเ	ancə.			
a. Name of issuer (if any).		N/A				
b. LEI (if any) of issuer. In the holding in a fund that is a se trust, report the LEI of the s	eries of a series	N/A				
c. Title of the issue or descript investment.		Light, Sweet Crude Oil NYMEX				

N/A

e. At least one of the following other identifiers:

d. CUSIP (if any).

Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	CLK1		
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	228	1	
Units	Number of contracts		
	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	0		
the Fund.			
Itama C 2 Indicate moveff mustile amount the	following categories (long, s	hort N/A) For deri	vatives,
respond N/A to this Item and respond to the	relevant payoff profile ques		
	Long		X N/A
respond N/A to this Item and respond to the	Long	Short	
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the	Long	Short	
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 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-commodity Other	Short	
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 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,	category that most closely id	Short	
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 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-commodity Other Commodities Futures	Short	
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 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 Other Commodities Futures Exchange	Short	

Item (C.6.								
Is the	investment a Restricted Security?		Yes		X	No			
Item (C.7.								
a.	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage	icatio 7 CF	n(s) for eacl R 270.22e-4	n portfolio]. For po	o inve	stment ar investme	nong the nts with	following	ng
l. ::	Highly Liquid Investments								
ii. :::	Moderately Liquid Investments								
iii.	Less Liquid Investments Illiquid Investments								
iv.	·	N/	'A						
_	ntage.								
1 6166	-	N/							
b.	If attributing multiple classification catellisted in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	applice shoose y in the eating or (3) in the ent and (2)	eable. to indicate the following the portions the fund cl tre position	the percipers the the circumst separation to the contract of the circumstance of the c	centag ances tely; (2 o class nan ba	e amount (1) if po (2) if a fund (sify the po (sing it on	of a hole tions of d has mu d has mu d sition the the size	ding att the pos ultiple su rough e s it wou	ributable ition have ıb- valuation ld
Item (C.8.								
in whi pursu Accou Measi 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).	y	1	2	2		3		N/A
•	C.9. For debt securities								
	ebt securities, also provide:						_		
	turity date.								
1	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.								
c. Cui	rrently in default? [Y/N]		Yes			No			
or h def	there any interest payments in arrears have any coupon payments been legally erred by the issuer? [Y/N]		Yes			No			
[Y/I kind Fur pay	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 ment and has elected to be paid in-kind.		Yes			No			
	convertible securities, also provide:		-		_	1			
i. I	Mandatory convertible? [Y/N]		Yes			No			
ii.	Contingent convertible? [Y/N]		Yes			No			
;	Description of the reference instrument, i denominated, as well as CUSIP of refere and ISIN are not available), or other iden If other identifier provided, indicate the ty	nce i	nstrument, I (if CUSIP, IS	SIN (if C SIN, and	USIP	is not ava	ilable), t	icker (if	
I	Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.								
	Delta (if applicable).								
	C.10. For repurchase and reverse repu	ırcha	se agreeme	ents, als	o pro	vide:			
	ebt securities, also provide:		<u> </u>	,					
a.	ss. socarmos, algo provido.		Repurchase	Э					

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.			
 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.			1
e. Maturity date.			
	a :e 1		1.7
 f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i 	are subject to the		
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,	Future		
other). b. Counterparty.			
• •	otorporty/ipolydipo	a control countarnorty)	
i. Provide the name and LEI (if any) of cour			
Name of counterparty.	CME Clearing H		
LEI (if any) of counterparty.	LCZ7XYGSLJU	HFXXNXD88	
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	ı C.11.c.iii.	
 If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN ar not available). 	ie, as well as CUSI	P of the reference instrur	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Light, Sweet Crud	e Oil	
	NYMEX		
iii. Expiration date.	2021-04-20		
iv. Aggregate notional amount or contract value on trade date.	13488480.00		
ISO Currency Code.	United States D	ollar	
v. Unrealized appreciation or depreciation.	0		
Depreciation shall be reported as a negative number.	lo lo		
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.	L	
c. Is any portion of this investment on loan by the Fund?	Yes	No
If Yes, provide the value of the securities on loan.		
ioan.		
NPORT-P: Part C: Sch	edule of Portfo	olio Investments
Report the following information for the Fund ar	nd its consolidated subsidiarie	S.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	1
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 investment.	Brent Crude Oil ICE Futures Europe	
d. CUSIP (if any).	N/A	1
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).	CON1	
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	179	
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 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 ceach 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-	Derivative-commodity	

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. 	Other	
ii otilei, provide a bilei 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	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 at i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification category listed in the Instructions to Item C.7 is an Instructions to Item C.7 Funds may chem. 	N/A N/A ories to the holding, indicate woplicable. oose to indicate the percentage	stment among the following investments with multiple liquidity assification. which of the three circumstances ge amount of a holding attributable
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 following circumstances ating the portions separately; (3) if the fund chooses to class entire position (rather than band (2), a fund would classify us	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 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.	Сι	rrently in default? [Y/N]	L	Yes		No	
	or de	e there any interest payments in arrears have any coupon payments been legally ferred by the issuer? [Y/N]		Yes		No	
e	[Y/ kir Fu	any portion of the interest paid in kind? (N) Enter "N" if the interest may be paid in and but is not actually paid in kind or if the and has the option of electing in-kind yment and has elected to be paid in-kind.		Yes		No	
f.	Fo	r 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 identifies a provided indicate the true of the true indicate the true.	ice in fier (i	strument, IS if CUSIP, ISI	IN (if CUSII N, and ticke	P is not ava	ilable), ticker (if CUSIP
		If other identifier provided, indicate the typ				0 1 11	4000 '' 511
	IV.	Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.					
	٧.	Delta (if applicable).					
14.	am.	C.10. For repurchase and reverse repur	chac	o agroomon	ite also ni	ovido:	
			Ciias	se agreemen	its, aiso pi	ovide.	
		lebt securities, also provide: elect the category that reflects the		Repurchase		Reverse	
<u> </u>	tra	nsaction (repurchase, reverse		торагопасс		Repurcha	se
		ourchase). Select "repurchase reement" if the Fund is the cash lender					
	an	d receives collateral. Select "reverse					
		ourchase agreement" if the Fund is the shorrower and posts collateral.					
	ou	on bonower and poole conditional.					
b	Co	ounterparty.					
		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	ounte	erparty.			
C.	Tri	-party?		Yes		No	
d.	Re	epurchase rate.					
e.	Ma	aturity date.					
f.	СО	ovide the following information concerning llateral). If multiple securities of an issuer a gregated in responding to Items C.10.f.i-iii.	are su				
It	em	C.11. For derivatives, also provide:					
a		pe of derivative instrument that most	Fut	ure			
		sely represents the investment, selected m among the following (forward, future,					
		tion, swaption, swap (including but not nited to total return swaps, credit default					
		raps, and interest rate swaps), warrant,					
		ner).					
b.		ounterparty.					,
		Provide the name and LEI (if any) of count	_			ounterparty).
		Name of counterparty.		Clear Europ			
		LEI (if any) of counterparty.	-	6J7JCQRIPC			
d.		r futures and forwards (other than forward			contracts),	provide:	
		Payoff profile, selected from among the following (long, short).	Lon	ıg			
	ii.	Description of reference instrument. as red	uired	d 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.	2021-05-28			
iv. Aggregate notional amount or contract value on trade date.	11153490.00			
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.				
	•			
NPORT-P: Part C: Sch	edule of Portfolio Inv			
Report the following information for the Fund and its consolidated subsidiaries.				

estments

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. 	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).	QSK1
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

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 ceach of the following:	category that most closely ide	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).	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).	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. 			
Item C.6.			
Is the investment a Restricted Security?	Yes	No	
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 Investmentsii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		
Percentage.	N/A		
b. If attributing multiple classification categorists in the Instructions to Item C.7 is a	gories to the holding, indicate w	hich of the three circumstances	

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:	Voc	No	
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 relevant currency, indicating the relevant of conversion ratio.	ce instrument, ISIN (if C fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is not	CUSIP is not availa I ticker are not avai in U.S. dollars, pe	ble), ticker (if CUSIP lable). r 1000 units of the
v. Delta (if applicable).			
		no provido:	
Item C.10. For repurchase and reverse repur	cnase agreements, als	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. Value 	Yes	No	1
ii. If N, provide the name and LEI (if any) of c	Lounterparty.		
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).			
b. Counterparty.			
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:			
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 include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIF not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker and not available).	o is		
Name of issuer. N/A			
Title of issue. Low Sulphure Gas Oil - ICE Futures Europe			
iii. Expiration date. 2021-05-12			
iv. Aggregate notional amount or contract value on trade date.			
ISO Currency Code. United States Dollar			
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			
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.			
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.			

N/A

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.	RBOB Unleaded Gasoline - NYMEX		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:		ı	
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	XBK1		
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	49		
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 forespond N/A to this Item and respond to the			atives,
Payoff profile.	Long	Short	X N/A
, ,			
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most closely id	entifies the instrum	ent 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). 	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	US			
corresponds to the country where the issuer is organized.			-	
b. If different from the country where the issuer			1	
is organized, also report the ISO country	<u> </u>			
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.			1	
a. Liquidity classification information. For p	ortfolio investment	s of open-e	nd management	investment
companies, provide the liquidity classific categories as specified in rule 22e-4 [17]	CFR 270.22e-4]. F	or portfolic	investments wit	
classifications, indicate the percentage a	amount attributable	to each cla	assification.	
i. Highly Liquid Investments				
ii. Moderately Liquid Investments				
iii. Less Liquid Investments				
iv. Illiquid Investments	NI/A			
Category.	N/A			
Percentage.	N/A			
b. If attributing multiple classification categorists is the Instructions to Item C.7 is an		ı, indicate w	vhich of the three	circumstances
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	entire position (rat	ther than ba	asing it on the siz	zes it would
reasonably anticipated trading). In (1) ar		d classify us	sing the reasona	bly anticipated
trade size for each portion of the position Item C.8.	1.			
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 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.				
ii. / iiii laali204 fato.				
Commentation of Secretary DV/NII	Vaa		No	
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	<u> </u>	No	
iii. Description of the reference instrument, indenominated, as well as CUSIP of reference and ISIN are not available), as other identification.	ce instrument, ISIN	I (if CUSIP	is not available),	ticker (if CUSIP
and ISIN are not available), or other identit	iei (ii CUSIP, ISIN	, and ticker	are not available	⇒).

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

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. 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 a aggregated in responding to Items C.10.f.i-iii Item C.11. For derivatives, also provide:	are subject to the repurch	
a. Type of derivative instrument that most	Future	
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 count	terparty (including a centr	ral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXN	IXD88
d. For futures and forwards (other than forward	foreign currency contrac	ets), provide:
 i. Payoff profile, selected from among the following (long, short). 	Long	
ii. Description of reference instrument, as rec	quired by sub-Item C.11.d	o.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	e reference instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
	RBOB Unleaded Gasolin NYMEX	e -
iii. Expiration date.	2021-04-30	
iv. Aggregate notional amount or contract value on trade date.	4033062.60	
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.			
NPORT-P: Part C: Sch	edule of Portfolio	Investments	
Report the following information for the Fund ar	nd 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. 	ULS Diesel - 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).	HOK1		
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	46		
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	ort X N/A	

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). lf "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-commodity 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. 	US
Item C.6.	
Is the investment a Restricted Security?	Yes V No
Is the investment a Restricted Security?	Yes X No
Item C.7. a. Liquidity classification information. For proceed to companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage in the liquid	Yes X No cortfolio investments of open-end management investment cation(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
Item C.7. a. Liquidity classification information. For procompanies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage at the information of the companies of the c	cortfolio investments of open-end management investment cation(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
Item C.7. a. Liquidity classification information. For proceed to companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage in the liquid	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
Item C.7. a. Liquidity classification information. For procompanies, provide the liquidity classificate categories as specified in rule 22e-4 [17 classifications, indicate the percentage is. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments category. Percentage. b. If attributing multiple classification category is a listed in the Instructions to Item C.7 is a listed in the Instruction 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	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following of CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification. N/A N/A pories to the holding, indicate which of the three circumstances pplicable. noose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have ating the portions separately; (2) if a fund has multiple sub- (3) if the fund chooses to classify the position through evaluation entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
Item C.7. a. Liquidity classification information. For procompanies, provide the liquidity classificate categories as specified in rule 22e-4 [17 classifications, indicate the percentage is. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments category. Percentage. b. If attributing multiple classification category is a listed in the Instructions to Item C.7 is a listed in the Instruction categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following of CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification. N/A N/A pories to the holding, indicate which of the three circumstances pplicable. noose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have ating the portions separately; (2) if a fund has multiple sub- (3) if the fund chooses to classify the position through evaluation entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
Item C.7. a. Liquidity classification information. For procompanies, provide the liquidity classificate categories as specified in rule 22e-4 [17 classifications, indicate the percentage in this initial in	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following of CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification. N/A N/A N/A pories to the holding, indicate which of the three circumstances pplicable. noose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have ating the portions separately; (2) if a fund has multiple sub-(3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would not (2), a fund would classify using the reasonably anticipated in.
Item C.7. a. Liquidity classification information. For procompanies, provide the liquidity classificate categories as specified in rule 22e-4 [17 classifications, indicate the percentage in this limit is categories. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categories is listed in the Instructions to Item C.7 is a limit in Instruction to Item C.7 Funds may change 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 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	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following of CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification. N/A N/A N/A pories to the holding, indicate which of the three circumstances pplicable. noose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have atting the portions separately; (2) if a fund has multiple sub- (3) if the fund chooses to classify the position through evaluation are entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated in.
Item C.7. a. Liquidity classification information. For preserved companies, provide the liquidity classificated categories as specified in rule 22e-4 [17 classifications, indicate the percentage in this indicate the percentage in the percentage in the liquid Investments in the light of the liquid Investments in the light of the liquid Investments in the light of the liquid Investment in the light of the	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following of CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification. N/A N/A N/A pories to the holding, indicate which of the three circumstances pplicable. noose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have atting the portions separately; (2) if a fund has multiple sub- (3) if the fund chooses to classify the position through evaluation are entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated in.

	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 repu	rchase 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	Repurchase	Reverse Repurchase				
	cash borrower and posts collateral.						
	cash borrower and posts collateral.	Yes	No				
	cash borrower and posts collateral. b. Counterparty. i. 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 other counterparty.	counterparty.					
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party?		No No				
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate.	counterparty.					
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate. e. Maturity date.	counterparty. Yes	No				
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate.	counterparty. Yes the securities subjetion are subject to the representation.	No ct to the repurchase agreement (i.e.,	ay be			
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer	counterparty. Yes the securities subjetion are subject to the representation.	No ct to the repurchase agreement (i.e.,	ay be			
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party? 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 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).	counterparty. Yes the securities subjetion are subject to the representation.	No ct to the repurchase agreement (i.e.,	ay be			
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party? 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 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,	Yes y the securities subject to the region.	No ct to the repurchase agreement (i.e.,	ay be			
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party? 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 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).	yes yes the securities subjeted are subject to the region. Future	No ct to the repurchase agreement (i.e., purchase agreement, those securities may	ay be			
	cash borrower and posts collateral. b. Counterparty. i. 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 C. Tri-party? 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 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.	yes yes the securities subjeted are subject to the region. Future	No ct to the repurchase agreement (i.e., purchase agreement, those securities material counterparty).	ay be			
	cash borrower and posts collateral. b. Counterparty. i. 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 c. Tri-party? 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 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.	yes the securities subjetore subject to the replace it. Future terparty (including a	No ct to the repurchase agreement (i.e., purchase agreement, those securities material counterparty).	ay be			
	b. Counterparty. i. 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 c. Tri-party? 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 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. LEI (if any) of counterparty. LEI (if any) of counterparty.	terparty (including a CME Clearing Hou LCZ7XYGSLJUHF I foreign currency co	No ct to the repurchase agreement (i.e., purchase agreement, those securities material counterparty). see XXXXXD88	ay be			
	b. Counterparty. i. 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 c. Tri-party? 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 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 Name of counterparty. LEI (if any) of counterparty.	terparty (including a CME Clearing Hould CZ7XYGSLJUHF	No ct to the repurchase agreement (i.e., purchase agreement, those securities material counterparty). see XXXXXD88	ay be			

- 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.	ULS Diesel - NYMEX				
iii. Expiration date.	2021-04-30				
iv. Aggregate notional amount or contract value on trade date.	3419253.60				
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).	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 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).	LCM1
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	119			
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 forespond N/A to this Item and respond to the				atives,
Payoff profile.	Long	S	hort	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most closely	y iden	tifies the instrum	ent 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, other). If "other," provide a brief description. 	Other 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	lo	
ltem C.7. a. Liquidity classification information. For proceedings of the companies, provide the liquidity classifications indicate the percentage of the classifications indicate the percentage of the companies.	cation(s) for each portfolio i 7 CFR 270.22e-4]. For portf	investr folio in	ment among the fo	llowing

i.

ii.

iii.

Highly Liquid Investments

Less Liquid Investments

Moderately Liquid Investments

iv.	Illiquid Investments									
Categ	ory.	N/A								
Perce	ntage.	N/A								
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a			ng, indic	cate wh	hich of	the th	ree c	ircums	stances
	Instructions to Item C.7 Funds may che 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) are trade size for each portion of the position	in the forting the (3) if the entire pand (2), a	ollowing of portions fund char position (i	ircumsta separat boses to ather th	ances: ely; (2 class an bas	: (1) if p !) if a fu ify the sing it c	ortion and ha position the	ns of t as mu ion thr e sizes	the po Itiple sough ough	sition have sub- evaluation uld
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	2		3			N/A
Item (C.9. For debt securities									
	ebt securities, also provide:									
	turity date.									
1	upon. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.									
c. Cui	rently in default? [Y/N]		'es			No				
or h	there any interest payments in arrears nave any coupon payments been legally erred by the issuer? [Y/N]	<u> </u>	'es			No				
[Y/I kind Fur	Iny portion of the interest paid in kind? N] Enter "N" if the interest may be paid in did but is not actually paid in kind or if the had has the option of electing in-kind ment and has elected to be paid in-kind.	\ \ \	es/es			No				
	convertible securities, also provide:	<u> </u>	,							
	Mandatory convertible? [Y/N]		'es			No				
ii. (Contingent convertible? [Y/N]	\	'es			No				
;	Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identife the typ	ce instr fier (if C	ument, IS USIP, IS	IN (if Cl N, and	USIP is	s not a	vailab	ole), ti	cker (i	
1	Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.									
v.	Delta (if applicable).									
Item (C.10. For repurchase and reverse repur	chase a	agreeme	nts, also	o prov	ride:				
For de	ebt securities, also provide:									
trar rep agr and rep	ect the category that reflects the nsaction (repurchase, reverse urchase). Select "repurchase eement" if the Fund is the cash lender directives collateral. Select "reverse urchase agreement" if the Fund is the sh borrower and posts collateral.	Re	ourchase			Reverse Repurch				
b. Co	unterparty.									
Y	Cleared by central counterparty? [Y/N] If /, provide the name of the central counterparty.	Yes	S		٨	No				
V	uluo									

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-i	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 cour			
Name of counterparty.	CME Clearing House)	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFX	XNXD88	
d. For futures and forwards (other than forward	foreign currency contr	acts), provide:	_
 Payoff profile, selected from among the following (long, short). 	Long		
ii. Description of reference instrument, as re	quired by sub-Item C.1	1.c.iii.	
 If the reference instrument is neither a der include 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 reference instru	ument, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Live Cattle - CME		
iii. Expiration date.	2021-06-30		
iv. Aggregate notional amount or contract value on trade date.	5850040.00		
ISO Currency Code.	United States Dollar		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	0		
negative number.			
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.			

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	N/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.	Lean Hogs - CME				
d. CUSIP (if any).	N/A				
e. At least one of the following other identifiers:					
Identifier.	ISIN				
ISIN.		1			
Identifier.	Ticker (if ISIN is not available)				
Ticker (if ISIN is not available).	LHM1	1			
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	89				
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					
used to calculate value. d. Percentage value compared to net assets of the Fund.	0				
4.6 . 6.14					
Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives,					
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the				,	
				, N/A	
respond N/A to this Item and respond to the	relevant payoff profile que	Short	X	N/A	
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach 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.	relevant payoff profile que	Short	X	N/A	
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach 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).	Long ategory that most closely in	Short	X	N/A	

Item C	.5. Country of investment or issuer.							
	ort the ISO country code that	US						
	esponds to the country where the issuer	103						
b. If dir is or code inve	ganized. Gerent from the country where the issuer ganized, also report the ISO country that corresponds to the country of stment or issuer based on the control of the risk and economic							
exp	osure of the investments.							
Item C	5.6.							
Is the i	nvestment a Restricted Security?		Yes		X	No		
Item C	c.7.			,				
a.	Liquidity classification information. For proceedings of companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage	cation CFF	n(s) for each R 270.22e-4	portfolic]. For po	inve rtfolio	stment amo investment	ng the fo	ollowing
i. ::	Highly Liquid Investments							
ii. ;;;	Moderately Liquid Investments Less Liquid Investments							
iii. iv.	Illiquid Investments							
Catego	•	N/A	Δ					
Percer		N/A						
		-						
b.	If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers 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	pplicationse in the ating (3) if e enting	able. to indicate e following of the portions the fund ch re position (the perc circumsta separat ooses to rather th	entag ances ely; (2 o class an ba	ge amount os: (1) if portion 2) if a fund hosify the posing it on the	of a holding ons of the nas multi ition thro ne sizes i	ng attributable e position have ple sub- ugh evaluation it would
Item C	·							
in whice pursual Account Measurinvestr with it	e the level within the fair value hierarchy the fair value measurements fall ant to U.S. Generally Accepted hing Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the al expedient).	X	1	2	2	3		N/A
Item C	.9. For debt securities							
For de	bt securities, also provide:							
	urity date.							
b. Cou	pon.							
re fe	delect the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). Annualized rate.							
c. Cur	rently in default? [Y/N]		Yes			No		
or h	there any interest payments in arrears ave any coupon payments been legally erred by the issuer? [Y/N]		Yes			No		
e. Is a [Y/N kind Fun	ny portion of the interest paid in kind? I] Enter "N" if the interest may be paid in but is not actually paid in kind or if the d has the option of electing in-kind ment and has elected to be paid in-kind.		Yes			No		
	convertible securities, also provide:		٦.,			1		
	Mandatory convertible? [Y/N]	느	Yes			No		
ii. C	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 Repurchase Reverse transaction (repurchase, reverse Repurchase 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. i. Cleared by central counterparty? [Y/N] If No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. 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 **Future** 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 Long following (long, short). 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 Lean Hogs - CME iii. Expiration date. 2021-06-14 iv. Aggregate notional amount or contract 3748680.00 value on trade date.

United States Dollar

ISO Currency Code.

negative number.

v. Unrealized appreciation or depreciation.

Depreciation shall be reported as a

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).	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.	Soft 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 K1
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	128
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
 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
	C.4. Asset and issuer type. Select the of the following:	cate	gory that n	nost clos	ely id	entifies t	the instru	ıment	among
(e.g other repured comments of the comments of	et type (short-term investment vehicle ., money market fund, liquidity pool, or er cash management vehicle), urchase agreement, equity-common, ity-preferred, debt, derivative-inmodity, derivative-credit, derivative-ity, derivative-foreign exchange, vative-interest rate, derivatives-other, ctured note, loan, ABS-mortgage ked security, ABS-asset backed inmercial paper, ABS-collateralized d/debt obligation, ABS-other, inmodity, real estate, other).	D	erivative-co	mmodity					
gov spo sov 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.		ther	Futures]			
	, , , , , , , , , , , , , , , , , , ,		xchange						
Item C	c.5. Country of investment or issuer.								
	ort the ISO country code that esponds to the country where the issue	er U	S						
is on b. If di is on cod- inve- con-	rganized. fferent from the country where the issurganized, 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	: .6.								
Is the	investment a Restricted Security?		Yes		X	No			
Item C	c.7.					1			
a.	Liquidity classification information. Fo companies, provide the liquidity class categories as specified in rule 22e-4 [classifications, indicate the percentage]	ification	on(s) for eac R 270.22e-	ch portfoli 4]. For po	o inve ortfolic	estment a o investm	mong the ents with	follow	ring
i. ii. iii.	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments								
iv.	Illiquid Investments								
Catego	ory.	N	I/A						
Percer	ntage.	N	I/A						
b.	If attributing multiple classification cat listed in the Instructions to Item C.7 is	egorie appli	es to the hol	ding, indi	cate v	vhich of t	he three o	ircum	stances
	Instructions to Item C.7 Funds may to multiple classification categories or differing liquidity features that justify to advisers with differing liquidity views; of how long it would take to liquidate to reasonably anticipated trading). In (1) trade size for each portion of the position	nly in the reating or (3) the end (the following g the portion if the fund of tire position	circumst ns separa chooses to (rather th	tances tely; (o clas nan ba	s: (1) if po 2) if a fur sify the p asing it or	ortions of and has must be only on the size of the siz	the po Itiple s rough s it wo	sition have sub- evaluation uld
Item C	2.8.								
in whice pursual Accourage Measurage investration with it	te the level within the fair value hierarch the fair value measurements fall ant to U.S. Generally Accepted nting Principles 7(ASC 820, Fair Value Irement). [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).	L	X 1		2		3		N/A

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 Repurchase Reverse transaction (repurchase, reverse Repurchase 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. i. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? 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 **Future** 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

Item C.9. For debt securities

 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	rivative or an index, the description of the reference instrument shall ue, 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.	Soft Wheat - CBOT
iii. Expiration date.	2021-05-14
iv. Aggregate notional amount or contract value on trade date.	3955200.00
ISO Currency Code.	United States Dollar
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.	
NPORT-P: Part C: Sch	edule of Portfolio Investments
Report the following information for the Fund a	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	Hard Red Winter Wheat

Kansas - CBOT

Ticker (if ISIN is not available)

Other unique identifier (if ticker and ISIN are not

N/A

ISIN

KWK1

investment.

d. CUSIP (if any).

Ticker (if ISIN is not available).

Identifier.

Identifier.

Identifier.

ISIN.

e. At least one of the following other identifiers:

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

	available). Indicate the of identifier used	type		
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	74			
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 evaluation of the systems and the systems are the systems.	0			
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 frespond 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	category that most clos	sely ide	ntifies the instru	ıment 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). 	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.				
 Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1] classifications, indicate the percentage 	cation(s) for each portfoli 7 CFR 270.22e-4]. For po	io inves ortfolio i	tment among the investments with	following

i. Highly Liquid Investments

iii.	Less Liquid Investments				
iv.	Illiquid Investments				
Cate		N/			
Perce	entage.	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 che to multiple classification categories only differing liquidity features that justify tread advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position	pplications in the string (3) is entered (2)	cable. e to indicate the percenter following circumstants the portions separate if the fund chooses to tire position (rather the	entag ances ely; (o clas an ba	ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would
Item	C.8.				
in wh pursu Accou Meas inves with it	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).)	2		3 N/A
Item	C.9. For debt securities				
For d	ebt securities, also provide:				
a. Ma	turity date.				
b. Co	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
	r convertible securities, also provide:	_	_		-
i.	Mandatory convertible? [Y/N]	L	Yes		No
ii.	Contingent convertible? [Y/N]		Yes		No
iv.	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 Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of	ice in fier (ie of r, if b	nstrument, ISIN (if CU (if CUSIP, ISIN, and to identifier used. Dond currency is not i	JSIP icker n U.S	is not available), ticker (if CUSIP are not available). 3. dollars, per 1000 units of the
	conversion ratio. Delta (if applicable).				——————————————————————————————————————
	· · · · ·				
Item	C.10. For repurchase and reverse repur	cha	se agreements, also	pro	vide:
	ebt securities, also provide:				_
trai rep agi and rep	lect the category that reflects the insaction (repurchase, reverse purchase). Select "repurchase reement" if the Fund is the cash lender directives collateral. Select "reverse purchase agreement" if the Fund is the sh borrower and posts collateral.		Repurchase		Reverse Repurchase
b. Co	unterparty.				
i.			Yes		No

ii.

Moderately Liquid Investments

	Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value		
	. If N, provide the name and LEI (if any) of c ri-party?	Yes	No
d. R	Repurchase rate.		
	//aturity date.		
	·		
C	Provide the following information concerning ollateral). If multiple securities of an issuer a ggregated in responding to Items C.10.f.i-iii.	are subject to the repurchase a	
Iten	n C.11. For derivatives, also provide:		
a. T cl fr o lii	ype of derivative instrument that most losely represents the investment, selected rom among the following (forward, future, ption, swaption, swap (including but not mited to total return swaps, credit default waps, and interest rate swaps), warrant, ther).	Future	
b. C	Counterparty.		
i.	Provide the name and LEI (if any) of count	erparty (including a central co	unterparty).
	Name of counterparty.	CME Clearing House	
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD8	3
4 5	for futures and forwards (other than forward		
	Payoff profile, selected from among the	Long	Tovide.
	following (long, short).	Long	
ii.	. Description of reference instrument, as rec	quired by sub-Item C.11.c.iii.	
3.	If the reference instrument is neither a deriv		
	include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN are not available).		
	not available), ticker if (CUSIP and ISIN are not available).		
Nan	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue.	e not available), or other identi	
Nan Title	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue.	N/A Hard Red Winter Wheat Kansas - CBOT	
Nan Title	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue. Expiration date.	N/A Hard Red Winter Wheat Kansas - CBOT	
Nan Title	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue.	N/A Hard Red Winter Wheat Kansas - CBOT	
Nan Title	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue. Expiration date. Aggregate notional amount or contract	N/A Hard Red Winter Wheat Kansas - CBOT	
Nan Title iii. iv.	not available), ticker if (CUSIP and ISIN are not available). me of issuer. e of issue. Expiration date. Aggregate notional amount or contract value on trade date.	e not available), or other identically. N/A Hard Red Winter Wheat Kansas - CBOT 2021-05-14 2130275.00 United States Dollar	
Nan Title iii. iv.	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue. Expiration date. Aggregate notional amount or contract value on trade date. ISO Currency Code.	e not available), or other identi N/A Hard Red Winter Wheat Kansas - CBOT 2021-05-14 2130275.00	
Nan Title iii. iv.	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue. Expiration date. Aggregate notional amount or contract value on trade date. ISO Currency Code. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	e not available), or other identically. N/A Hard Red Winter Wheat Kansas - CBOT 2021-05-14 2130275.00 United States Dollar	
Nan Title iii. iv. v.	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue. Expiration date. Aggregate notional amount or contract value on trade date. ISO Currency Code. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. n C.12. Securities lending. Does any amount of this investment epresent reinvestment of cash collateral	e not available), or other identically. N/A Hard Red Winter Wheat Kansas - CBOT 2021-05-14 2130275.00 United States Dollar	
Nam Title iii. iv. v. Item a. D	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue. Expiration date. Aggregate notional amount or contract value on trade date. ISO Currency Code. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. n C.12. Securities lending. Does any amount of this investment expresent reinvestment of cash collateral exceived for loaned securities? TYes, provide the value of the investment	e not available), or other identi N/A Hard Red Winter Wheat Kansas - CBOT 2021-05-14 2130275.00 United States Dollar 0	fier (if CUSIP, ISIN, and ticker are
Nan Title iii. iv. v. Item a. D re re re se b. D re a	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue. Expiration date. Aggregate notional amount or contract value on trade date. ISO Currency Code. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. n C.12. Securities lending. Does any amount of this investment epresent reinvestment of cash collateral eccived for loaned securities?	e not available), or other identi N/A Hard Red Winter Wheat Kansas - CBOT 2021-05-14 2130275.00 United States Dollar 0	fier (if CUSIP, ISIN, and ticker are
Nan Title iii. iv. v. Item a. D re re as If	not available), ticker if (CUSIP and ISIN are not available). me of issuer. e of issue. Expiration date. Aggregate notional amount or contract value on trade date. ISO Currency Code. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Coes any amount of this investment expresent reinvestment of cash collateral eccived for loaned securities? Yes, provide the value of the investment expresenting cash collateral. Ones any portion of this investment expresent non-cash collateral that is treated is a Fund asset and received for loaned	e not available), or other identically. N/A Hard Red Winter Wheat Kansas - CBOT 2021-05-14 2130275.00 United States Dollar 0 Yes X	fier (if CUSIP, ISIN, and ticker are
Nan Title iii. iv. v. Item a. Dre re a. se lf re c. Is	not available), ticker if (CUSIP and ISIN are not available). ne of issuer. e of issue. Expiration date. Aggregate notional amount or contract value on trade date. ISO Currency Code. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. n C.12. Securities lending. Does any amount of this investment expresent reinvestment of cash collateral eccived for loaned securities? Yes, provide the value of the investment expresenting cash collateral. Does any portion of this investment expresent non-cash collateral that is treated as a Fund asset and received for loaned eccurities?	e not available), or other identically. N/A Hard Red Winter Wheat Kansas - CBOT 2021-05-14 2130275.00 United States Dollar 0 Yes X	fier (if CUSIP, ISIN, and ticker are

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	N/A		
trust, report the LEI of the series. c. Title of the issue or description of the	Corn - CBOT	1	
investment.	COIII - 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 K1]	
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	321		
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 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 ceach of the following:	ategory that most closely id	lentifies the instrun	nent 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		
		_	

	Other			
government agency, U.S. government			4	
sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,				
other).				
If "other," provide a brief description.	Commodities Futu	ıres		
	Exchange			
Item C.5. Country of investment or issuer.				
a. Report the ISO country code that	US			
corresponds to the country where the issuer is organized.				
b. If different from the country where the issuer			1	
is organized, also report the ISO country			J	
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 page 1				
companies, provide the liquidity classific categories as specified in rule 22e-4 [1]				
classifications, indicate the percentage				with maniple 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 cated listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify tre 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	pplicable. noose to indicate the in the following circularity the portions set (3) if the fund choose entire position (ratind (2), a fund would	e percentaç cumstances eparately; (ses to clas her than ba	ge amount of a s: (1) if portion: 2) if a fund has sify the positio asing it on the	n holding attributable s of the position have s multiple sub- in through evaluation sizes it would
·				
Item C.8.				
Item C.8. Indicate the level within the fair value hierarchy	X 1	2	3	N/A
Indicate the level within the fair value hierarchy in which the fair value measurements fall	X 1	2	3	N/A
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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
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
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 For debt securities, also provide:	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely	X 1	2	3	N/A
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 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).	X 1	2	3	N/A
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 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).	X 1	2	No 3	N/A
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 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.		2		N/A
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 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]		2		N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	2	No	N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	2	No No	N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	2	No	N/A
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 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] d. 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?	Yes	2	No No	N/A

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 refere	including the name of issuer, title of issue, and currency in which ence instrument, ISIN (if CUSIP is not available), ticker (if CUSIP ntifier (if CUSIP, ISIN, and ticker are not available).
•	or, if bond currency is not in U.S. dollars, per 1000 units of the
	t currency. If there is more than one conversion ratio, provide each
v. Delta (if applicable).	
Item C.10. For repurchase and reverse repu	urchase 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.	
	ng the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be 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).	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	rd 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	rivative or an index, the description of the reference instrument shalue, 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.	Corn - CBOT
iii. Expiration date.	2021-05-14
iv. Aggregate notional amount or contract	9056212.50
value on trade date.	3000212.00
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.		
NPORT-P: Part C: School Report the following information for the Fund ar Item C.1. Identification of investment.		nvestments
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 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 K1	
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	122	
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	

Payoff profile.	Long		Short	X N/A
tem C.4. Asset and issuer type. Select the each of the following:	category that mos	st closely ic	lentifies the in	strument amono
a. Asset type (short-term investment vehicle	Derivative-comn	nodity	1	
(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 	Other			
sponsored entity, municipal, non-U.S.				
sovereign, private fund, registered fund, other).				
If "other," provide a brief description.	Commodities Fu	ıtures		
, ,	Exchange			
tem C.5. Country of investment or issuer.			_	
 Report the ISO country code that corresponds to the country where the issue 	US			
is organized.				
o. If different from the country where the issue	er			
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.				
tem C.6.				
s the investment a Restricted Security?	Yes	X	No	
tem C.7.				
a. Liquidity classification information. For	portfolio investmer	nts of open-	end manageme	ent investment
companies, provide the liquidity classi categories as specified in rule 22e-4 [
classifications, indicate the percentage				mar malapie iiqale
. Highly Liquid Investments				
i. Moderately Liquid Investments ii. Less Liquid Investments				
ii. Less Liquid Investments v. Illiquid Investments				
Category.	N/A			
Percentage.	N/A			
o. If attributing multiple classification cate	egories to the holdir	ng, indicate v	which of the thr	ee circumstances
listed in the Instructions to Item C.7 is				
Instructions to Item C.7 Funds may on to multiple classification categories on				
differing liquidity features that justify tr	eating the portions	separately;	(2) if a fund has	s multiple sub-
advisers with differing liquidity views; on the second of how long it would take to liquidate the second of how long it would take to liquidate the second of how long it would take to liquidate the second of how long it would be second or second of how long it would be second or second				
reasonably anticipated trading). In (1)	and (2), a fund wou			
trade size for each portion of the posit	ion.			
tem C.8.				
ndicate the level within the fair value hierarch n which the fair value measurements fall	y X 1	2	3	N/A
oursuant 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. 			
/ till dail 200 1010.			
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 instrument, ISIN (if Cificifier (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.			h
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase agreements, als	o provide:	
For debt securities, also provide:	rondoo agroomonto, alo	o provide:	
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.	Trepulchase	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 o	counterparty.	<u>'</u>	
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		эе
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,	Future		

b. Counterparty.

other).

Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
 d. For futures and forwards (other than forward i. Payoff profile, selected from among the following (long, short). 	foreign currency contracts), provide: Long
ii. Description of reference instrument, as re-	quired by sub-Item C.11.c.iii.
If the reference instrument is neither a deri include the name of issuer and title of issuer.	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.	Soybeans - CBOT
iii. Expiration date.	2021-05-14
iv. Aggregate notional amount or contract value on trade date.	8764175.00
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.	
NPORT-P: Part C: Sch	edule of Portfolio Investments
Report the following information for the Fund a	nd 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 Oil - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers	:
Identifier.	ISIN
ISIN.	

Ticker (if ISIN is not available)

Identifier.

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

BOK1			
ticker and ISIN are not available). Indicate the ty			
173			
Number of contracts			
United States Dollar			
0			
Long	Short	X N/A	4
ategory that most closel	ly identifie	s the instrument amor	ng
Derivative-commodity			
Other Commodities Futures Exchange			
US			
Yes	X No		
	Other unique identifier (iticker and ISIN are not available). Indicate the tyof identifier used 173 Number of contracts United States Dollar 0 Ollowing categories (Ion relevant payoff profile of Long ategory that most close Derivative-commodity Other Commodities Futures Exchange	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 173 Number of contracts United States Dollar 0 Ollowing categories (long, short, N relevant payoff profile question in Long Short ategory that most closely identifies Derivative-commodity Other Commodities Futures Exchange	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used 173 Number of contracts United States Dollar 0 Dollowing categories (long, short, N/A). For derivatives, relevant payoff profile question in Item C.11. Long Short X N/A ategory that most closely identifies the instrument amount of the instrument o

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.

i. ii. iii.	categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments			ultiple liquidity
iv.	Illiquid Investments			
Cate	•	N/A		
	entage.	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 che to multiple classification categories only differing liquidity features that justify treadvisers 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	opplicable. oose to indicate the perdin the following circums ating the portions separa (3) if the fund chooses to entire position (rather that (2), a fund would classes to the control of the fund that (2), a fund would classes to see the control of the contro	centage amount of a holdir tances: (1) if portions of the tely; (2) if a fund has multi to classify the position throu than basing it on the sizes i	ng attributable e position have ple sub- ugh evaluation t would
Item	C.8.			
in wh pursu Acco Meas inves with i	ate the level within the fair value hierarchy ich the fair value measurements fall uant to U.S. Generally Accepted unting Principles 7(ASC 820, Fair Value surement). [1/2/3] Report "N/A" if the tment does not have a level associated t (i.e., net asset value used as the ical expedient).	X 1	2 3	N/A
Item	C.9. For debt securities			
For d	ebt securities, also provide:			
a. Ma	aturity date.			
b. Co	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 pa	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	
	r 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 referen and ISIN are not available), or other identi If other identifier provided, indicate the typ	ce instrument, ISIN (if C fier (if CUSIP, ISIN, and	USIP is not available), tick	
	Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.			
V.	Delta (if applicable).			
ltem	C.10. For repurchase and reverse repur	chase agreements, als	o provide:	
		and agreements, are	- h	
a. Se tra rep ag an rep	ebt securities, also provide: lect the category that reflects the nsaction (repurchase, reverse burchase). Select "repurchase reement" if the Fund is the cash lender d receives collateral. Select "reverse burchase agreement" if the Fund is the sh borrower and posts collateral.	Repurchase	Reverse Repurchase	
54	The proto condition			

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	f counterparty
c. Tri-party?	Yes No
	Tes No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., r are subject to the repurchase agreement, those securities ma 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).	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 forwards	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. If the reference instrument is neither a de	rivative or an index, the description of the reference instrument
include the name of issuer and title of issu	ue, as well as CUSIP of the reference instrument, ISIN (if CUSI are not available), or other identifier (if CUSIP, ISIN, and ticker a
include the name of issuer and title of issunction not available), ticker if (CUSIP and ISIN a	ue, as well as CUSIP of the reference instrument, ISIN (if CUSI
include the name of issuer and title of issunct available), ticker if (CUSIP and ISIN and available).	ue, as well as CUSIP of the reference instrument, ISIN (if CUSI are not available), or other identifier (if CUSIP, ISIN, and ticker a
include the name of issuer and title of issuent available), ticker if (CUSIP and ISIN a not available). Name of issuer.	ue, as well as CUSIP of the reference instrument, ISIN (if CUSI are not available), or other identifier (if CUSIP, ISIN, and ticker a
include the name of issuer and title of issuent available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue.	ue, as well as CUSIP of the reference instrument, ISIN (if CUSI) are not available), or other identifier (if CUSIP, ISIN, and ticker a N/A Soybean Oil - CBOT
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 value on trade date.	nue, as well as CUSIP of the reference instrument, ISIN (if CUSI) are not available), or other identifier (if CUSIP, ISIN, and ticker a N/A Soybean Oil - CBOT 2021-05-14 5493096.00
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 value on trade date. ISO Currency Code.	ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP ne not available), or other identifier (if CUSIP, ISIN, and ticker a N/A Soybean Oil - CBOT 2021-05-14 5493096.00 United States Dollar
include the name of issuer and title of issuer 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.	nue, as well as CUSIP of the reference instrument, ISIN (if CUSI) are not available), or other identifier (if CUSIP, ISIN, and ticker a N/A Soybean Oil - CBOT 2021-05-14 5493096.00
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 value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP ne not available), or other identifier (if CUSIP, ISIN, and ticker a N/A Soybean Oil - CBOT 2021-05-14 5493096.00 United States Dollar
include the name of issuer and title of issuer 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	ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP ne not available), or other identifier (if CUSIP, ISIN, and ticker a N/A Soybean Oil - CBOT 2021-05-14 5493096.00 United States Dollar
include the name of issuer and title of issuer 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	ue, as well as CUSIP of the reference instrument, ISIN (if CUSI) are not available), or other identifier (if CUSIP, ISIN, and ticker at N/A Soybean Oil - CBOT 2021-05-14 5493096.00 United States Dollar 0
include the name of issuer and title of issuer 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	ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP are not available), or other identifier (if CUSIP, ISIN, and ticker at N/A Soybean Oil - CBOT 2021-05-14 5493096.00 United States Dollar 0 Yes X No
include the name of issuer and title of issuer 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 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	ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP are not available), or other identifier (if CUSIP, ISIN, and ticker at N/A Soybean Oil - CBOT 2021-05-14 5493096.00 United States Dollar 0 Yes X No
include the name of issuer and title of issuer 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 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	ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP not available), or other identifier (if CUSIP, ISIN, and ticker at N/A Soybean Oil - CBOT 2021-05-14 5493096.00 United States Dollar 0 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).	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).	SMK1			
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the typ of identifier used	е		
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	118			
Units	Number of contracts			
Description of other units.				
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar			
 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 forespond N/A to this Item and respond to the			atives,	
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 instrum	nent 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			

	Other			
government agency, U.S. government			4	
sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,				
other).				
If "other," provide a brief description.	Commodities Futu	ıres		
	Exchange			
Item C.5. Country of investment or issuer.				
a. Report the ISO country code that	US			
corresponds to the country where the issuer is organized.				
b. If different from the country where the issuer			1	
is organized, also report the ISO country			J	
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 page 1				
companies, provide the liquidity classific categories as specified in rule 22e-4 [1]				
classifications, indicate the percentage				with maniple 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 cated listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify tre 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	pplicable. noose to indicate the in the following circularity the portions set (3) if the fund choose entire position (ratind (2), a fund would	e percentaç cumstances eparately; (ses to clas her than ba	ge amount of a s: (1) if portion: 2) if a fund has sify the positio asing it on the	n holding attributable s of the position have s multiple sub- in through evaluation sizes it would
· · · · · · · · · · · · · · · · · · ·				
Item C.8.				
Item C.8. Indicate the level within the fair value hierarchy	X 1	2	3	N/A
Indicate the level within the fair value hierarchy in which the fair value measurements fall	X 1	2	3	N/A
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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
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
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 For debt securities, also provide:	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely	X 1	2	3	N/A
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 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).	X 1	2	3	N/A
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 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).	X 1	2	No 3	N/A
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 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.		2		N/A
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 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]		2		N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	2	No	N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	2	No No	N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	2	No	N/A
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 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] d. 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?	Yes	2	No No	N/A

f. Fo	or convertible securities, also provide:							
i.	Mandatory convertible? [Y/N]		Yes		No			
ii.	Contingent convertible? [Y/N]		Yes		No			
iii.	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 relevant currency, indicating the relevant conversion ratio.							
٧.	Delta (if applicable).							
ltem	C.10. For repurchase and reverse repu	ırchase	e agreements, al	lso pro	vide:			
For o	debt securities, also provide:							
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 eash borrower and posts collateral.	R	depurchase		Reverse Repurchase)		
b. C	ounterparty.							
	Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value	Y	es		No	7		
	If N, provide the name and LEI (if any) of	counte	rnarty					
	i-party?		es		No			
d. R	epurchase rate.					1		
	aturity date.	H						
f. Pi	rovide the following information concerning ollateral). If multiple securities of an issuer agregated in responding to Items C.10.f.i-i	are sub						
ltem	C.11. For derivatives, also provide:							
a. Ty clo fro op lin sv	type 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 waps, and interest rate swaps), warrant, her).	Futu	re					
b. C	ounterparty.							
i.	Provide the name and LEI (if any) of cour	nterpart	y (including a cen	ntral co	unterparty).			
	Name of counterparty.	CME	Clearing House					
	LEI (if any) of counterparty.	LCZ	7XYGSLJUHFXX	NXD88	3			
	or futures and forwards (other than forward	d foreig	n currency contra	acts), p	rovide:			
	Payoff profile, selected from among the following (long, short).	Long	1					
ii.	Description of reference instrument, as re	quired	by sub-Item C.11	.c.iii.				
i I	If the reference instrument is neither a der nclude the name of issuer and title of issu not available), ticker if (CUSIP and ISIN ar not available).	e, as w	ell as CUSIP of the	he refe	rence instru	ment, ISIN (if CUSIP is		
Nam	e of issuer.	N/A						
Title	of issue.	Soybe	an Meal - CBOT					
iii.	Expiration date.	2021	-05-14					
	Aggregate notional amount or contract value on trade date.		3760.00					
	ISO Currency Code.	Unite	ed States Dollar					

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	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.		
NPORT-P: Part C: Scho		
Item C.1. Identification of investment.	ia ita danasiiaataa dagalalaha	•
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	
uusi, leboli ille LEI ol ille selles.		
c. Title of the issue or description of the investment.	High Grade Primary Aluminum - LME	
c. Title of the issue or description of the		
c. Title of the issue or description of the investment.	Aluminum - LME	
c. Title of the issue or description of the investment.d. CUSIP (if any).	Aluminum - LME	
c. Title of the issue or description of the investment.d. CUSIP (if any).e. At least one of the following other identifiers:	Aluminum - LME	
c. Title of the issue or description of the investment.d. CUSIP (if any).e. At least one of the following other identifiers: Identifier.	Aluminum - LME	
c. Title of the issue or description of the investment.d. CUSIP (if any).e. At least one of the following other identifiers: Identifier.ISIN.	Aluminum - LME N/A ISIN Ticker (if ISIN is not	

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 122 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. 0

of identifier used

Percentage value compared to net assets of the Fund.				
Item C.3. Indicate payoff profile among the forespond 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 caeach of the following:	ategory that most c	losely id	entifies the ins	trument 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-commod	lity		
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 Futur Exchange	es		
			4	
Item C.5. Country of investment or issuer.			1	
 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 	GB			
exposure of the investments.				
Item C.6.			ı	
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 at Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments	cation(s) for each por CFR 270.22e-4]. Fo	tfolio inve r portfolio	stment among to investments w	the following
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 Instructions to Item C.7 Funds may ch	ories to the holding, pplicable.			
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 following circulating the portions sep (3) if the fund choose e entire position (rathend (2), a fund would of	imstances parately; (es to clas er than ba	s: (1) if portions 2) if a fund has sify the position asing it on the si	of the position have multiple sub- through evaluation zes 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	X 1	2	3	N/A

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

F	or d	ebt securities, also provide:				
a.	Ma	aturity date.				
b.	Сс	oupon.				
	i.	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).				
	ii.	Annualized rate.				
C.	Cı	rrently in default? [Y/N]		Yes		No
d.	or	e there any interest payments in arrears have any coupon payments been legally ferred by the issuer? [Y/N]		Yes		No
e.	[Y/ kir Fu	any portion of the interest paid in kind? N] Enter "N" if the interest may be paid in an and 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
f.	Fo	r convertible securities, also provide:				_
	i.	Mandatory convertible? [Y/N]		Yes		No
		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 ins fier (if	trument, ISIN (if Cl CUSIP, ISIN, and	USIP	is not available), ticker (if CUSIP
	iv.	Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.	, if bo	nd currency is not i		
	٧.	Delta (if applicable).				
		C.10. For repurchase and reverse repur	chase	e agreements, also	o pro	vide:
		ebt securities, also provide:	_			
a.	tra rep ag an rep	elect the category that reflects the nsaction (repurchase, reverse purchase). Select "repurchase reement" if the Fund is the cash lender d receives collateral. Select "reverse purchase agreement" if the Fund is the sh borrower and posts collateral.	R	epurchase		Reverse Repurchase
b.	Co	ounterparty.				
	,	Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Y	es		No
	,	Value				
		If N, provide the name and LEI (if any) of c		•		
C.	Tri	-party?	Y	es		No
d.	Re	purchase rate.				
e.	Ma	aturity date.				
f.	СО	ovide the following information concerning llateral). If multiple securities of an issuer a gregated in responding to Items C.10.f.i-iii.	re sub			
lte	em	C.11. For derivatives, also provide:				
_	_	no of doublestice in the court that we get				

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

Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
 d. For futures and forwards (other than forward i. Payoff profile, selected from among the following (long, short). 	foreign currency contracts), provide: Long
ii. Description of reference instrument, as re	guired by sub-Item C 11 c iii
If the reference instrument is neither a deri include the name of issuer and title of issuer.	vative or an index, the description of the reference instrument shale, 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
	High Grade Primary Aluminum - LME
iii. Expiration date.	2021-05-19
iv. Aggregate notional amount or contract value on trade date.	6710762.50
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.	
NPORT-P: Part C: Sch	edule of Portfolio Investments
Report the following information for the Fund a	nd 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.c. Title of the issue or description of the investment.	N/A High Grade Primary Aluminum - LME
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	·
Identifier.	ISIN
ISIN.	

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

b. Counterparty.

Identifier.	Ticker (if ISIN is not available)			
Ticker (if ISIN is not available).	LAK21			
Identifier.	Other unique identifier ticker and ISIN are not available). Indicate the 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	4			
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			
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				vatives,
Payoff profile.	Long		Short	X N/A
Item C.4. Asset and issuer type. Select the c	category that most clos	ely id	entifies the instrui	ment among
each of the following:			1	
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			
 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). 	Other			
 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, 	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, 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. 	Other Commodities Futures			
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. 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	Other Commodities Futures Exchange			
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. 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	Other Commodities Futures Exchange			

Itom C 7

Item (5.7.								
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 ea 270.22e	ch portfol -4]. For p	lio invo	estment amo o investment	ong the fo	llowing	luidity
i.	Highly Liquid Investments								
ii.	Moderately Liquid Investments								
iii.	Less Liquid Investments								
iv.	Illiquid Investments								
Categ	·	N/A	\ \			1			
Perce		N/A							
	_	ļ .							
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a	pplica	ıble.						
	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) at trade size for each portion of the position	in the ating to (3) if entire entire (2)	e following the portion the fund the fund the fund the position the fund the fund the fund the fund the fund the fund the fundation the fundat	g circums ons separa chooses n (rather t	stance ately; to clas than b	es: (1) if porti (2) if a fund l ssify the pos asing it on th	ons of the nas multip ition throune sizes it	positio le sub- igh eval would	n have uation
Item C	2.8.								
in which pursua Accourage Measurinvest with it	te the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted nting 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/	Α
Item C	C.9. For debt securities								
For de	ebt securities, also provide:								
a. Mat	curity date.								
b. Cou	ipon.								
r f	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).						1		
II. F	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			
[Y/N kind Fun	ny portion of the interest paid in kind? N] Enter "N" if the interest may be paid in the but is not actually paid in kind or if the but has the option of electing in-kind ment and has elected to be paid in-kind.		Yes			No			
f. For	convertible securities, also provide:		_			_			
i. N	Mandatory convertible? [Y/N]		Yes			No			
ii. C	Contingent convertible? [Y/N]		Yes			No			
á	Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identiff of the ridentifier provided, indicate the typ	ice in fier (i	strument f CUSIP,	, ISIN (if 0 ISIN, and	CUSIF	is not availa	able), ticke		
iv. (Conversion ratio per US\$1000 notional, or elevant currency, indicating the relevant of	r, if bo	ond curre	ncy is not					
(conversion ratio. Delta (if applicable).						 		
	, , , , , , , , , , , , , , , , ,	chas	0 2020	nonto el	eo ==	wido:			
	C.10. For repurchase and reverse repure ebt securities, also provide:	cnas	e agreer	nents, als	so pro	oviue:			
	ect the category that reflects the	F	Repurcha	ise		Reverse			
tran repo agro	usaction (repurchase, reverse urchase). Select "repurchase eement" if the Fund is the cash lender receives collateral. Select "reverse		,			Repurchase	Э		

repurchase agreement" if the Fund is the cash borrower and posts collateral.	
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	f counterparty.
c. Tri-party?	Yes No
d. Repurchase rate.	
e. Maturity date.	
collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-	ng the securities subject to the repurchase agreement (i.e., r are subject to the repurchase agreement, those securities may be 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).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of cou	nterparty (including a central counterparty).
Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d. For futures and forwards (other than forward	rd foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Short
ii Description of reference instrument on	anning d buy out b thoma C 4.4 a iii
include the name of issuer and title of issu	equired by sub-Item C.11.c.iii. rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is ire not available), or other identifier (if CUSIP, ISIN, and ticker are
3. If the reference instrument is neither a de include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a	rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is
3. If the reference instrument is neither a de include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available).	rivative 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
 If the reference instrument is neither a de include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available). Name of issuer.	rivative 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
 If the reference instrument is neither a de include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available). Name of issuer.	rivative 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
 If the reference instrument is neither a de 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. 	rivative 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 N/A High Grade Primary Aluminum - LME
3. If the reference instrument is neither a de include the name of issuer and title of issuenct available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract	rivative 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 N/A High Grade Primary Aluminum - LME
3. If the reference instrument is neither a de 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	rivative 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 N/A High Grade Primary Aluminum - LME 2021-05-19 220025.00
 3. If the reference instrument is neither a de include the name of issuer and title of issuenct 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. 	rivative 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 N/A High Grade Primary Aluminum - LME 2021-05-19 220025.00 United States Dollar
 If the reference instrument is neither a de 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 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. 	rivative 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 N/A High Grade Primary Aluminum - LME 2021-05-19 220025.00 United States Dollar 0
 3. If the reference instrument is neither a de include the name of issuer and title of issuenct 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. 	rivative 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 N/A High Grade Primary Aluminum - LME 2021-05-19 220025.00 United States Dollar
 3. If the reference instrument is neither a de 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 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 	rivative 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 N/A
 3. If the reference instrument is neither a de 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 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 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 	rivative 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 N/A

Is any portion of this investment on loan by the Fund? If Yes, provide the value of the securities on loan.			
iodii.			
NPORT-P: Part C: Sch	edule of Port	folio Inv	estments
Report the following information for the Fund an	nd its consolidated subsidi	aries.	
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	N/A		
holding in a fund that is a series of a series trust, report the LEI of the series.	IN/A		
 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:			
ldentifier.	ISIN		
ISIN.			
ldentifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	HGK1		
ldentifier.	Other unique identifier (i ticker and ISIN are not available). Indicate the ty 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	83		
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	0		
the Fund. Item C.3. Indicate payoff profile among the fo	ollowing categories (lon	a short N/A) F	or derivatives
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 ceeach of the following:	ategory that most close	ly identifies the	instrument among
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	Derivative-commodity		
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).	Other			
	If "other," provide a brief description.	Commodities Futu Exchange	ires		
Ite	em C.5. Country of investment or issuer.				
	Report the ISO country code that corresponds to the country where the issuer is organized.	US			
	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.				
	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	cation(s) for each po CFR 270.22e-4]. F	ortfolio inve or portfolio	estment amo investment	ong the following
iv.	Illiquid Investments				
Ca	ategory.	N/A			
Pe	ercentage.	N/A			
b.	listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che 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	pplicable. noose to indicate the in the following circulating the portions see (3) if the fund choose entire position (rathed (2), a fund would	e percentag cumstances eparately; (ses to clas her than ba	ge amount o s: (1) if portion 2) if a fund he sify the posi asing it on the	of a holding attributable ons of the position have nas multiple sub- ition through evaluation ne sizes it would
	trade size for each portion of the position	n.			
	em C.8.				
in pu Ac Me in wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant 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
Ite	em C.9. For debt securities				
Fo	or debt securities, also provide:				
a.	Maturity date.				
	Coupon.				
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	Yes		No	

Are there any interest payments in arrears or have any coupon payments been legall 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 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. 		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 refer and ISIN are not available), or other ide If other identifier provided, indicate the	rence instrument, ISIN (if entifier (if CUSIP, ISIN, ar	CUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio.		ot in U.S. dollars, per 1000 units of the pre than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, a	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] I Y, provide the name of the central counterparty.	f Yes	No
Value		
ii. If N, provide the name and LEI (if any) ofc. Tri-party?	of counterparty. Yes	No
• •	165	NO
d. Repurchase rate. e. Maturity date.		
•		
 f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i 	er are subject to the repu	rchase agreement, those securities may be
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selecte from among the following (forward, future, option, swaption, swap (including but not limited to total return aware gradit default		
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 co	unterparty (including a ce	entral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFX	
d. For futures and forwards (other than forwards		
Payoff profile, selected from among the following (long, short).	Long	acts), provide.
ii. Description of reference instrument, as	required by sub-Item C.1	1.c.iii.
include the name of issuer and title of iss	sue, as well as CUSIP of	description of the reference instrument shall the reference instrument, ISIN (if CUSIP is er identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A	

Title of issue.	Copper - COMEX
iii. Expiration date.	2021-05-26
iv. Aggregate notional amount or contract value on trade date.	8290662.50
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 o loan.	
NDODED D (C C)	
NPORT-P: Part C: Sch	nedule of Portfolio Inves

stments

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.	Special High Grade Zinc - 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).	LXK1
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
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		
used to calculate value. d. Percentage value compared to net assets of	0	
the Fund.	r.	
Item C.3. Indicate payoff profile among the forespond 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 caeach 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- 	Derivative-commodity	
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). 	Other	
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.F. Country of investment or inquer		
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	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 inve CFR 270.22e-4]. For portfolio	estment among the following o 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	
		which of the three circumstance
b. If attributing multiple classification category		vilidi di tile tillee dilcumstances

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 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	USIP 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, als	o provide:	
For debt securities, also provide:	3		
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 c	ounterparty.		1
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			1
•			

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). **Future**

b. Counterparty.

i	Provide the name and LEI	(if any) of cou	nternarty	(including:	a central	counternarty)
Ι.	FIOVIDE LIE HAIHE AND LEI	ui aiiv	<i>i</i> Oi Cou	Hichbarty	THICHUUHIU (a centrar	Counterparty

Name of counterparty.

LME Clear

LEI (if any) of counterparty. 213800L8AQD59D3JRW81

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

i. 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.	Special High Grade Zinc - LME
iii. Expiration date.iv. Aggregate notional amount or contract value on trade date.	2021-05-19 4640212.50
ISO Currency Code.v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	United States Dollar 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? If yes, provide the value of the securities representing non-cash collateral. 	Yes X No
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.	

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	N/A
trust, report the LEI of the series.	
C.	

Title of the issue or description of the investment.	Special High Grade Zinc - LME		
d. CUSIP (if any).	N/A	1	
e. At least one of the following other identifiers:		ad .	
Identifier.	ISIN		
ISIN.		1	
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	LXK1		
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	2		
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			
the Fund. Item C.3. Indicate payoff profile among the f	ollowing categories (long, s		
the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the	ollowing categories (long, s relevant payoff profile ques	stion in Item	n C.11.
the Fund. Item C.3. Indicate payoff profile among the f	ollowing categories (long, s		
the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the	ollowing categories (long, s relevant payoff profile ques	Short	x N/A
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the content of the payoff profile.	ollowing categories (long, s relevant payoff profile ques	Short	x N/A
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach 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).	ollowing categories (long, some relevant payoff profile quest Long category that most closely in the Derivative-commodity Other Commodities Futures	Short	x N/A

is o cod inve con exp	fferent from the country where the issue 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.	r							
Item C	2.6.								
Is the	investment a Restricted Security?		Yes		X	No			
Item C	2.7.								
a.	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage	icatio 7 CF	on(s) for 6 R 270.22	each portfol 2e-4]. For p	io inve ortfolic	stment investr	among the nents with	e followi	ng
I. 	Highly Liquid Investments								
ii. 	Moderately Liquid Investments								
III.	Less Liquid Investments								
iv.	Illiquid Investments	- I							
Categ			/A						
Perce	ntage.	N	/A						
b.	If attributing multiple classification cate listed in the Instructions to Item C.7 is			holding, indi	icate w	hich of	the three	circums	tances
	Instructions to Item C.7 Funds may be to multiple classification categories on differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) trade size for each portion of the position	y in the ating or (3) ne end (2) and (2)	he follow g the port if the fun tire posit	ring circums tions separa d chooses t ion (rather t	tances ately; (i to clas han ba	s: (1) if p 2) if a fu sify the asing it	portions of and has ma position the on the size	the pos ultiple s nrough e s it wou	sition have ub- evaluation uld
Item C	C.8.								
in which pursua Accourage Measurinvesti with it	te the level within the fair value hierarch ch the fair value measurements fall ant to U.S. Generally Accepted nting 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).	y :	X 1		2		3		N/A
Item C	C.9. For debt securities								
For de	ebt securities, also provide:								
	curity 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/N kind Fun	ny portion of the interest paid in kind? Enter "N" if the interest may be paid in but is not actually paid in kind or if the lad has the option of electing in-kind ment and has elected to be paid in-kind		Yes			No			
	convertible securities, also provide:								
	Vandatory convertible? [Y/N]		Yes			No			
	Contingent convertible? [Y/N]	l	Yes			No			
á	Description of the reference instrument, denominated, as well as CUSIP of refere and ISIN are not available), or other iden f other identifier provided, indicate the ty	ence i itifier	instrume (if CUSII	nt, ISIN (if C P, ISIN, and	USIP	is not a	vailable), t	ticker (if	
r	Conversion ratio per US\$1000 notional, relevant currency, indicating the relevant conversion ratio.								

tom C.10. For repurchase and roverse repurchase agreements, also provide: For debt securities, also provide: Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase spreament" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash bornover and posts collateral. b. Counterparty. i. Cleared by central counterparty? [YN] if yes No counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty. Value iii. Th, provide the name and LEI (if any) of counterparty. Tri-party? A Repurchase rate. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement, those securities may be aggregated in responding to Items C. 10.1-iii. Item C.11. For derivatives, also provide: a. Type of derivative, also provide: a. Type of derivative instrument that most office the provide instrument that most option, awaying, swap (including but not limited to total return swaps, credit defaut 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. LEI (if any) of counterparty. LEI (if any) of counterparty. ii. Description of 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 shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP, or the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument is neither a derivative or an	v. Delta (if applicable).		
a. Select the category that reflects the transaction (repurchase). Select 'reverse repurchase). Select 'reverse 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. i. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? Ves 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 llems C. 10.1-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most description among the following (forward future, option, swapfollowing) to the counterparty. ii. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. LEI (if any) of counterparty. LIME Clear 1. Provide the name and LEI (if short) of counterparty (including a central counterparty). Name of counterparty. LIME Clear 1. Provide the name and LEI (if short) of counterparty (including a central counterparty). Name of nounterparty. LIME Clear 1. Provide the name and LEI (if short) of counterparty (including a central counterparty). Name of nounterparty. LIME Clear 1. Provide the name and LEI (if short) of counterparty (including a central counterparty). Name of nounterparty. LIME (if any) of counterparty. IIME (if any) of counterparty. LIME (if any) of counterparty. IIME (if any) of counterparty	Item C.10. For repurchase and reverse rep	urchase agreements, als	so provide:
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. i. Cleared by central counterparty? [Y/N] If Y provide the name of the central counterparty. Y provide the name of the central counterparty. Y provide the name of the central counterparty. Y provide the name and LEI (if any) of counterparty. Y es No 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 thems 0.10f-list. Item C.1.1. 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, redit default swaps, and interest rate swaps), warrant, other). b. Counterparty. LEI (if any) of counterparty. LIME Clear 213800L8AOD5903JRW81 d. For futures and forwards (other than forward foreign currency contracts), provide: i). Payoff profile, selected from among the following (long, short). iii. Description of reference instrument, as required by sub-litem C.11.c.iii. jii. Description of reference instrument and tien of issue, as well as CUSP of the reference instrument, ISIN (if CUSIP) is not available), licker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Illusted the amount or contract value on trade date. IN. Aggregate notional amount or contract value on trade date. IN. Gagregate notional amount or contract value on trade date. IVIA Special High Grade Zinc - LIME IVIA LIME Clear	For debt securities, also provide:		
i. Cleared by central counterparty? [Y/N] if Yes No Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty. C. Tri-party? Q. 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 tems C.10.f.i-iii. Item C.11-For derivative, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swapion, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. L. Frovide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. L. Hie Clear L. H	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	Repurchase	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
i. Cleared by central counterparty? [Y/N] if Yes No Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty. C. Tri-party? Q. 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 tems C.10.f.i-iii. Item C.11-For derivative, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swapion, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. L. Frovide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. L. Hie Clear L. H	b. Counterparty.		
c. Tri-party? 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). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. LEI (if any) of counterparty. 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), licker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issue. Special High Grade Zinc - LME 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 frepresent reinvestment of cash collateral received for loaned securities?	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No
c. Tri-party? 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). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. LEI (if any) of counterparty. 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), licker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issue. NiA	ii. If N, provide the name and LEI (if any) o	f counterparty.	
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 terms C.10.f.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). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. LEI (if any) of counterparty. LEI (if any) of counterparty. I.ME Clear 213800L8AQD59D3JRW81 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 Special High Grade Zinc - LME iii. Expiration date. v. 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. Ves			No
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 terms C.10.f.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). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. LEI (if any) of counterparty. LEI (if any) of counterparty. I.ME Clear 213800L8AQD59D3JRW81 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 Special High Grade Zinc - LME iii. Expiration date. v. 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. Ves	d. Repurchase rate.		
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 tems C.10.f.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). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. LEI (if any) of counterparty. 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 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). N/A Special High Grade Zinc - LME 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 reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment represent the results of the investment reinvestment of cash collateral received for loaned securities?			
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. LEI (if any) of counterparty. 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 issue. NI/A Special High Grade Zinc - LME 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 reinvestment of cash collateral received for loaned securities? If Yes provide the value of the investment represent reinvestment of cash collateral received for loaned securities?	f. Provide the following information concernir collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i-	r are subject to the repurc	
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. LEI (if any) of counterparty. LEI (if any) of counterparty. LEI (if any) of counterparty. LIME Clear 213800L8AQD59D3JRW81 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), itcker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. N/A Special High Grade Zinc - LME 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 If Yes or No			
i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. LEI (if any) of counterparty. LEI (in any) of counterparty. LEI (in LEI (in any) of counters, provide: Short Short LEI (in LEI (in any) of cell and surface and title of issue, as well as CUSIP of the reference instrument shall be reference instrument and extent characteristics. N/A LIE (If any) of counters, provide: Short LEI (if any) of cell and surface and title of surface and title of issue, as well as CUSIP of the reference instrument shall be reference instrument and extent characteristics. N/A LIE (If any) of cell and surface and	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,		
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LEI (if any) of counterparty. 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 Special High Grade Zinc - LME 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	i. Provide the name and LEI (if any) of cou	interparty (including a cent	tral counterparty).
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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 Special High Grade Zinc - LME 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	LEI (if any) of counterparty.	213800L8AQD59D3JF	RW81
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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 Special High Grade Zinc - LME 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		Short	
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. Title of issue. N/A	ii. Description of reference instrument, as r	equired by sub-Item C.11.	c.iii.
Title of issue. Special High Grade Zinc - LME 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	include the name of issuer and title of iss not available), ticker if (CUSIP and ISIN a	ue, as well as CUSIP of th	e reference instrument, ISIN (if CUSIP is
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	Name of issuer.	N/A	
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	Title of issue.		:-
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	iii. Expiration date.	2021-05-19	
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		140612.50	
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	ISO Currency Code.	United States Dollar	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	Depreciation shall be reported as a		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	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		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	No
If Yes, provide the value of the securities on loan.		
NPORT-P: Part C: Sch	edule of Portfo	olio Investments
Report the following information for the Fund a	nd its consolidated subsidiarie	S.
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.	Primary Nickel - 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).	LNK1	
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	36	
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 frespond 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	category that most closely id	dentifies the instrument among
each of the following:		7
a.	Derivative-commodity	

b.	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.	Other Commodities Futures Exchange			
lt	em C.5. Country of investment or issuer.				
	. Report the ISO country code that	GB			
	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				
la.	exposure of the investments.				
	em C.6.	Vac	- V	No	
	s the investment a Restricted Security?	Yes	X	No	
it a.	tem C.7. Liquidity classification information. For procompanies, provide the liquidity classificategories as specified in rule 22e-4 [17] classifications, indicate the percentage	cation(s) for each portfo 7 CFR 270.22e-4]. For p	io inve ortfolio	stment amono investments	g the following
	Highly Liquid Investments				
ii.	5 , 1				
ii. iii	Moderately Liquid Investments Less Liquid Investments				
ii. iii iv	Moderately Liquid Investments Less Liquid Investments Illiquid Investments	N/A			
ii. iii iv C	Moderately Liquid Investments Less Liquid Investments Illiquid Investments Category.	N/A N/A			
ii. iii iv C	Moderately Liquid Investments Less Liquid Investments Illiquid Investments Category Percentage If attributing multiple classification category	N/A gories to the holding, ind	licate w	hich of the th	ree circumstances
ii. iv C P	Moderately Liquid Investments Less Liquid Investments Illiquid Investments Category Percentage.	N/A gories to the holding, indepplicable. noose to indicate the per in the following circums ating the portions separation (3) if the fund chooses the entire position (rather and (2), a fund would cla	rcentag stances ately; (i to clas than ba	ge amount of a s: (1) if portion 2) if a fund ha sify the position asing it on the	a holding attributable is of the position have is multiple sub- on through evaluation sizes it would
ii. iii iv C P b.	Moderately Liquid Investments Less Liquid Investments Illiquid Investments Lategory Lercentage. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a	N/A gories to the holding, indepplicable. noose to indicate the per in the following circums ating the portions separation (3) if the fund chooses the entire position (rather and (2), a fund would cla	rcentag stances ately; (i to clas than ba	ge amount of a s: (1) if portion 2) if a fund ha sify the position asing it on the	a holding attributable is of the position have is multiple sub- on through evaluation sizes it would
ii. iii iv C P b.	Moderately Liquid Investments Less Liquid Investments Illiquid Investments Lategory Lercentage If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers 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/A gories to the holding, indeplicable. noose to indicate the per in the following circums ating the portions separate (3) if the fund chooses the entire position (rather and (2), a fund would claim.	rcentag stances ately; (i to clas than ba	ge amount of a s: (1) if portion 2) if a fund ha sify the position asing it on the	a holding attributable is of the position have is multiple sub- on through evaluation sizes it would
ii. iii iv C P b. Ite In in properties A Min we properties and the second seco	Moderately Liquid Investments Less Liquid Investments Illiquid Investments Illiquid Investments Interest Intere	N/A gories to the holding, indepolicable. noose to indicate the perior in the following circums ating the portions separation (3) if the fund chooses the entire position (rather and (2), a fund would claim.	rcentag stances ately; (i to clas than ba ssify us	ge amount of a s: (1) if portion 2) if a fund ha sify the position asing it on the sing the reaso	a holding attributable is of the position have s multiple sub- on through evaluation sizes it would nably anticipated
ii. iii iv C P b.	Moderately Liquid Investments Less Liquid Investments Illiquid Investments Illiquid Investments Intercentage. If attributing multiple classification cated listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers 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 of the fair value measurements fall ursuant 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 ractical expedient).	N/A gories to the holding, indepolicable. noose to indicate the perior in the following circums ating the portions separation (3) if the fund chooses the entire position (rather and (2), a fund would claim.	rcentag stances ately; (i to clas than ba ssify us	ge amount of a s: (1) if portion 2) if a fund ha sify the position asing it on the sing the reaso	a holding attributable is of the position have s multiple sub- on through evaluation sizes it would nably anticipated
ii. iii iv C P b. Ite Ininpp A Min w p Ite F a.	Moderately Liquid Investments Less Liquid Investments Illiquid Investments Illiquid Investments Intercentage. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers 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 of the position of the level within the fair value hierarchy in which the fair value measurements fall ursuant 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 ractical expedient).	N/A gories to the holding, indepolicable. noose to indicate the perior in the following circums ating the portions separation (3) if the fund chooses the entire position (rather and (2), a fund would claim.	rcentag stances ately; (i to clas than ba ssify us	ge amount of a s: (1) if portion 2) if a fund ha sify the position asing it on the sing the reaso	a holding attributable is of the position have s multiple sub- on through evaluation sizes it would nably anticipated

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?	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.	165	INO
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 referer and ISIN are not available), or other identi	nce instrument, ISIN (if 0 fier (if CUSIP, ISIN, and	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 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:	groomerie, an	,
a. Select the category that reflects the	Repurchase	Reverse
transaction (repurchase, reverse		Repurchase
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.		
i. Cleared by central counterparty? [Y/N] If	Yes	No
Y, provide the name of the central		
counterparty.		
Value		
ii. If N, provide the name and LEI (if any) of o	ounterparty. Yes	No
c. Tri-party?	res	INO
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	Future	
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 count	erparty (including a cen	tral counterparty).
Name of counterparty.	LME Clear	
LEI (if any) of counterparty.	213800L8AQD59D3JI	⊋\ \ /81
, , ,		
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.	Primary Nickel - LME
iii. Expiration date.	2021-05-19
iv. Aggregate notional amount or contract value on trade date.	3466044.00
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.	

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. 	Primary Nickel - 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).	LNK1
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		
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.			
Item C.3. Indicate payoff profile among the fo			
respond N/A to this Item and respond to the		<u> </u>	
Payoff profile.	Long	Short	X N/A
Itam C.A. Appat and inquestions. Salact the a	atawayi that wast slas	alvidantifiaa tha	inateumant amana
Item C.4. Asset and issuer type. Select the caech of the following:	ategory that most clos	ely identifies the	instrument among
a. Asset type (short-term investment vehicle	Derivative-commodity		
(e.g., money market fund, liquidity pool, or other cash management vehicle),		<u> </u>	
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	Other		
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	GB		
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.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item 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 	ation(s) for each portfoli CFR 270.22e-4]. For po	o investment amo ortfolio investment	ng the following
i. Highly Liquid Investments			
ii. Moderately Liquid Investmentsiii. Less Liquid Investments			
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 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	pplicable. noose to indicate the period in the following circumating the portions sepand (3) if the fund chooses	ercentage amount of a nstances: (1) if portions rately; (2) if a fund has s to classify the position	holding attributabl of the position ha multiple sub- ı through evaluatio
of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the positio	nd (2), a fund would cla		
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	<u> </u>		
following (fixed, floating, variable, none). ii. Annualized rate.			
	<u> </u>		
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	nce instrument, ISIN (if ifier (if CUSIP, ISIN, ar	CUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or		ot in U.S. dollars, per 1	000 units of the
relevant currency, indicating the relevant of conversion ratio.			
v. Delta (if applicable).			
tem C.10. For repurchase and reverse repur	chase agreements, a	ilso provide:	
For debt securities, also provide:		5	
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 c	counterparty.		
c. Tri-party?	Yes	No	
	•	1	

e. Maturity date.	
	g the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be ii.
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 counterparty).
Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d. For futures and forwards (other than forward	
 Payoff profile, selected from among the following (long, short). 	Short
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 sha 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.	
Title of Issue.	Primary Nickel - LME
iii. Expiration date.	2021-05-19
iv. Aggregate notional amount or contract value on trade date.	96279.00
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.	

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.

d. Repurchase rate.

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:			
ldentifier.	ISIN		
ISIN.			
ldentifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	GCM1		
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.		1	
Balance	108		
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 used to calculate value. d. Percentage value compared to net assets of		1	
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		1	
Payoff profile.	Long	Short X N/A	
Item C.4. Asset and issuer type. Select the ceeach of the following:	ategory that most closely id	lentifies the instrument amon	g
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.	Other		
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government	Other		
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,	Other		
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).			
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,	Other Commodities Futures Exchange		

lte	m C.5. Country of investment or issuer.						
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.						
ls '	the investment a Restricted Security?	Y	es	X	No		
i. ii. iii. iv.	m C.7. Liquidity classification information. For procompanies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments	ation(s	s) for each 270.22e-4]	portfolio inve . For portfolio	stment an investme	nong the f nts with m	ollowing
Ca	tegory.	N/A					
Pe	rcentage.	N/A					
Ind in	If attributing multiple classification categ listed in the Instructions to Item C.7 is al 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) at trade size for each portion of the position of C.8. Ilicate the level within the fair value hierarchy which the fair value measurements fall resuant to U.S. Generally Accepted	pplicab oose to in the ating th (3) if the entire and (2), n.	le. o indicate t following c e portions ne fund cho position (r	he percentagircumstances separately; (isoses to clasather than ba	ge amount s: (1) if por 2) if a func sify the po asing it on	of a holdi tions of th has mult sition thro the sizes	ing attributable ne position have tiple sub- ough evaluation it would
Me inv	counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the estment does not have a level associated h it (i.e., net asset value used as the actical expedient).						
Ite	m C.9. For debt securities						
Fo	r debt securities, also provide:						
a.	Maturity date.						
	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		
	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. For convertible securities, also provide:		Yes		No		
	i. Mandatory convertible? [Y/N]		Yes		No		
	ii. Contingent convertible? [Y/N]		Yes		No		
	iii Description of the reference instrument in			of issuer titl		and curre	ency in 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).

	or, if bond currency is not in U.S. dollars, per 1000 units of the currency. If there is more than one conversion ratio, provide each
v. Delta (if applicable).	
Item C.10. For repurchase and reverse repu	urchase 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 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) ofc. Tri-party?	counterparty. No
d. Repurchase rate.	
e. Maturity date.	
	g the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be ii.
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 counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	
 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
If the reference instrument is neither a derinclude the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall lie, 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.	Gold - COMEX
iii. Expiration date.	2021-06-24
iv. Aggregate notional amount or contract value on trade date.	18528480.00
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.	Yes X No

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

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	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: Sch	edule of Po	rtfolio Inv	estments
Report the following information for the Fund a	nd its consolidated subs	sidiaries.	
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. 	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).	SIK1		
Identifier.	Other unique identifie ticker and ISIN are no available). Indicate the of identifier used	t	
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	45		
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 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 Derivative-commodity (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. b. Issuer type (corporate, U.S. Treasury, U.S. Other 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 US 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. Item C.6. Is the investment a Restricted Security? 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 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 Category. N/A Percentage. N/A 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 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 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 refere and ISIN are not available), or other identified other identifier provided, indicate the typiv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant 	nce instrument, ISIN (it tifier (if CUSIP, ISIN, a pe of identifier used. or, if bond currency is n	CUSIP is not availab nd ticker are not availa ot in U.S. dollars, per	le), ticker (if CUSIP able). 1000 units of the
conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase agreements, a	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 c. Tri-party?	counterparty. Yes	No	
d. Repurchase rate.			
Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer Collateral of the securities of an issuer Collateral of the securities of an issuer	are subject to the repu		
aggregated in responding to Items C.10.f.i-ii	l.		
Item C.11. For derivatives, also provide: a. Type of derivative instrument that most	Future		
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).	ruture		
b. Counterparty.			
i. Provide the name and LEI (if any) of coun	terparty (including a ce	entral counterparty).	
Name of counterparty.	CME Clearing House	9	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFX	XNXD88	
d. For futures and forwards (other than forward	I foreign currency cont	racts) provide:	

ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall ue, 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 - COMEX
iii. Expiration date.	2021-05-26
iv. Aggregate notional amount or contract value on trade date.	5519700.00
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.	
NPORT-P: Part C: Sch	nedule of Portfolio Investments

Long

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

Item C.1. Identification of investment.

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

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 identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	SBK1
Identifier.	Other unique identifier (if ticker and ISIN are not

	available). Indicate the of identifier used	type		
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	243			
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 evaluation of the systems and the systems are the systems.	0			
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 frespond 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	category that most clos	ely ide	entifies the instr	ument among
each of the following: a. Asset type (short-term investment vehicle	Danis attended a second attended			
 (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.				
 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.				
 Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1] classifications, indicate the percentage 	cation(s) for each portfoli 7 CFR 270.22e-4]. For po	io inve ortfolio	stment among the investments with	e following

i. Highly Liquid Investments

iii.	Less Liquid Investments				
iv.	Illiquid Investments				
Cate		N/			
Perce	entage.	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 che to multiple classification categories only differing liquidity features that justify tread advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position	pplications in the string (3) is entered (2)	cable. e to indicate the percenter following circumstants the portions separate if the fund chooses to tire position (rather the	entag ances ely; (o clas an ba	ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would
Item	C.8.				
in wh pursu Accou Meas inves with it	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).)	2		3 N/A
Item	C.9. For debt securities				
For d	ebt securities, also provide:				
a. Ma	turity date.				
b. Co	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
	r convertible securities, also provide:	_	_		-
i.	Mandatory convertible? [Y/N]	L	Yes		No
ii.	Contingent convertible? [Y/N]		Yes		No
iv.	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 Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of	ice in fier (ie of r, if b	nstrument, ISIN (if CU (if CUSIP, ISIN, and to identifier used. Dond currency is not i	JSIP icker n U.S	is not available), ticker (if CUSIP are not available). 3. dollars, per 1000 units of the
	conversion ratio. Delta (if applicable).				——————————————————————————————————————
	· · · · ·				
Item	C.10. For repurchase and reverse repur	cha	se agreements, also	pro	vide:
	ebt securities, also provide:				_
trai rep agi and rep	lect the category that reflects the insaction (repurchase, reverse purchase). Select "repurchase reement" if the Fund is the cash lender directives collateral. Select "reverse purchase agreement" if the Fund is the sh borrower and posts collateral.		Repurchase		Reverse Repurchase
b. Co	unterparty.				
i.			Yes		No

ii.

Moderately Liquid Investments

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 cc. Tri-party?	Yes No	
d. Repurchase rate.		
e. Maturity date.		
ŕ		
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 agreement,	
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 counterparty)	
Name of counterparty.	ICE Clear US	
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29	_
` ',		
d. For futures and forwards (other than forwardi. 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 not available), or other identifier (if CUS	IP, ISIN, and ticker are
not available).	e not available), or other identifier (if CUS	IP, ISIN, and ticker are
not available). Name of issuer. Title of issue.	,	IP, ISIN, and ticker are
not available). Name of issuer. Title of issue.	N/A Sugar No. 11 - ICE Futures U.S.	IP, ISIN, and ticker are
not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract	N/A Sugar No. 11 - ICE Futures	IP, ISIN, and ticker are
not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date.	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20	IP, ISIN, and ticker are
not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30	IP, ISIN, and ticker are
not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date.	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20	IP, ISIN, and ticker are
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.	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20 United States Dollar	IP, ISIN, and ticker are
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.	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20 United States Dollar 0	IP, ISIN, and ticker are
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.	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20 United States Dollar	IP, ISIN, and ticker are
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	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20 United States Dollar 0	IP, ISIN, and ticker are
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	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20 United States Dollar 0	IP, ISIN, and ticker are
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 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	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20 United States Dollar 0 Yes X No	IP, ISIN, and ticker are
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 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	N/A Sugar No. 11 - ICE Futures U.S. 2021-04-30 4019803.20 United States Dollar 0 Yes X No	IP, ISIN, and ticker are

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1.	Identification of inves	tment.

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).	CTK1		
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	54		
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 f respond N/A to this Item and respond to the			atives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most closely i	dentifies the instrun	nent 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,	Derivative-commodity		

	Other			
government agency, U.S. government			4	
sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,				
other).				
If "other," provide a brief description.	Commodities Futu	ıres		
	Exchange			
Item C.5. Country of investment or issuer.				
a. Report the ISO country code that	US			
corresponds to the country where the issuer is organized.				
b. If different from the country where the issuer			1	
is organized, also report the ISO country			J	
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 page 1				
companies, provide the liquidity classific categories as specified in rule 22e-4 [1]				
classifications, indicate the percentage				with maniple 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 cated listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify tre 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	pplicable. noose to indicate the in the following circularity the portions set (3) if the fund choose entire position (ratind (2), a fund would	e percentaç cumstances eparately; (ses to clas her than ba	ge amount of a s: (1) if portion: 2) if a fund has sify the positio asing it on the	n holding attributable s of the position have s multiple sub- in through evaluation sizes it would
·				
Item C.8.				
Item C.8. Indicate the level within the fair value hierarchy	X 1	2	3	N/A
Indicate the level within the fair value hierarchy in which the fair value measurements fall	X 1	2	3	N/A
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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	X 1	2	3	N/A
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
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
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 For debt securities, also provide:	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the	X 1	2	3	N/A
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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely	X 1	2	3	N/A
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 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).	X 1	2	3	N/A
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 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).	X 1	2	No 3	N/A
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 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.		2		N/A
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 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]		2		N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	2	No	N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	2	No No	N/A
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 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] d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	2	No	N/A
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 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] d. 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?	Yes	2	No No	N/A

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	including the name of issuer, title of issue, and currency in which rence instrument, ISIN (if CUSIP is not available), ticker (if CUSIP ntifier (if CUSIP, ISIN, and ticker are not available).
•	or, if bond currency is not in U.S. dollars, per 1000 units of the
	nt currency. If there is more than one conversion ratio, provide each
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase 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
	f accordance who
ii. If N, provide the name and LEI (if any) ofc. Tri-party?	Yes No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., r are subject to the repurchase agreement, those securities may be 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).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of cou	interparty (including a central counterparty).
Name of counterparty.	ICE Clear US
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29
d. For futures and forwards (other than forwards)	
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
If the reference instrument is neither a de include the name of issuer and title of issuer.	erivative or an index, the description of the reference instrument shalue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Cotton No.2 ICE Futures
01 10000.	U.S.
iii. Expiration date.	2021-05-06
iv. Aggregate notional amount or contract value on trade date.	2183760.00
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 You provide the value of the investment.	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: Sch	edule of Portfolio Inv

estments

N/A

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.	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).	KCK1
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	86
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

	rcentage value compared to net assets of Fund.	0					
	C.3. Indicate payoff profile among the fond N/A to this Item and respond to the						ivatives,
Payot	ff profile.	Long			Short		X N/A
	C.4. Asset and issuer type. Select the o	category that	most close	ely id	entifies the	e instru	ment among
(e, oth rep equ cor equ bac cor boot cor	set type (short-term investment vehicle g., money market fund, liquidity pool, or er cash management vehicle), burchase agreement, equity-common, uity-preferred, debt, derivative-modity, derivative-credit, derivative-uity, derivative-foreign exchange, rivative-interest rate, derivatives-other, uctured note, loan, ABS-mortgage cked security, ABS-asset backed mmercial paper, ABS-collateralized and/debt obligation, ABS-other, mmodity, real estate, other).	Derivative-co	ommodity				
gov spo sov oth	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," provide a brief description.	Other	s Futures				
		Exchange					
Item	C.5. Country of investment or issuer.						
b. If d is c coc inv	port the ISO country code that responds to the country where the issuer organized. 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 accentrations of the risk and economic posure of the investments.						
Item							
Is the	investment a Restricted Security?	Yes		X	No		
a.	Liquidity classification information. For proceedings of companies, provide the liquidity classificate gories as specified in rule 22e-4 [17] classifications, indicate the percentage	cation(s) for ea 7 CFR 270.22e	ch portfolic -4]. For po	inve rtfolio	stment am investmen	ong the	following
i. ii.	Highly Liquid Investments Moderately Liquid Investments						
iii.	Less Liquid Investments						
iv.	Illiquid Investments						
Cate		N/A					
	entage.	N/A					
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may characteristics.	ipplicable.	-				
	to multiple classification categories only differing liquidity features that justify tre 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	ating the portion (3) if the fund e entire position (2), a fund	ons separat chooses to n (rather th	ely; (2 class an ba	2) if a fund sify the pos asing it on t	has mul ition thr he sizes	tiple sub- ough evaluation it would
Item	C.8.		_		_		
in whi	ate the level within the fair value hierarchy ich the fair value measurements fall ant to U.S. Generally Accepted	X 1	2	2	3	}	N/A

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 		No 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 reference and ISIN are not available), or other ider of the identifier provided, indicate the type. iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevant conversion ratio. 	ence instrument, ISI ntifier (if CUSIP, ISII ype of identifier use or, if bond currency	IN (if CUSIP is not availa N, and ticker are not ava d. r is not in U.S. dollars, pe	able), ticker (if CUSIP iilable). er 1000 units of the
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	urchase agreemen	ite aleo provido:	
For debt securities, also provide:	aronase agreemen	ito, 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	7
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-	r are subject to the r		
Item C.11. For derivatives, also provide:			
a Type of derivative instrument that most	Euturo		

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

Name of counterparty.	ICE Clear US			
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29			
 d. For futures and forwards (other than forward i. Payoff profile, selected from among the following (long, short). 	foreign currency contracts), provide: 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			
	Coffee "C" - ICE Futures U.S.			
iii. Expiration date.	2021-05-18			
iv. Aggregate notional amount or contract value on trade date.	3982875.00			
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.				
NPORT-P: Part C: Sch	edule of Portfolio Investments			
Report the following information for the Fund a	nd 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.c. Title of the issue or description of the	N/A Gold Mini - COMEX			
investment.				
d. CUSIP (if any).	N/A			
e. At least one of the following other identifiers:				
Identifier.	ISIN			
ISIN.				

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

b. Counterparty.

lde	ntifier.		cker (if ISIN is not vailable)				
Tic	ker (if ISIN is not available).	В	QM1				
lde	ntifier.	tio av	ther unique identifier cker and ISIN are not vailable). Indicate the fidentifier used	`			
no							
	scription of other unique identifier.						
	m C.2. Amount of each investment.						
	lance 						
Un		IN	umber of contracts				
	scription of other units.	L					
	Currency. Indicate the currency in which th nvestment is denominated.	e U	nited States Dollar				
	Value. Report values in U.S. dollars. If currency of investment is not denominated n U.S. dollars, provide the exchange rate	0					
	used to calculate value. Percentage value compared to net assets (of 0					
	he Fund.						
	m C.3. Indicate payoff profile among the spond N/A to this Item and respond to the					ivatives,	,
Pa	yoff profile.		Long	Ė	Short	X	N/A
	m C.4. Asset and issuer type. Select the	ooto	gony that most clos	alv id	antifiae tha inetru	ment am	
	ch of the following:	Cale	gory that most clos	ery iu			nong
b.	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 cond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	D	erivative-commodity ther				nong
b.	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.	O	erivative-commodity				nong
b.	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 coacked security, ABS-asset backed commercial paper, ABS-collateralized cond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Sesuer 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.	O	erivative-commodity ther ommodities Futures				nong
b.	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, requity-preferred, debt, derivative-commodity, derivative-credit, derivative-requity, 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. Sesuer 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. The C.S. 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 investment or issuer based on the concentrations of the risk and economic	O CE	erivative-commodity ther ommodities Futures xchange				nong
b. lte	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, requity-preferred, debt, derivative-commodity, derivative-credit, derivative-requity, 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. Suer 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. The C.S. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issue is organized, also report the ISO country code that corresponds to the country where the issue is organized, also report the ISO country code that corresponds to the country of nvestment or issuer based on the	O CE	erivative-commodity ther ommodities Futures xchange				nong
b. lte	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-commodity, derivative-commodity, derivative-derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage cacked security, ABS-asset backed commercial paper, ABS-collateralized cond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Susuer 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. The C.S. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issues organized. If different from the country where the issues organized, also report the ISO country code that corresponds to the country of nvestment or issuer based on the concentrations of the risk and economic exposure of the investments.	O CE	erivative-commodity ther ommodities Futures xchange	X	No		nong

Itom C 7

Item (5.7.								
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 ea 270.22e	ch portfoli -4]. For po	o inve	estment amo o investmen	ong the fo	iwollc	ng
i.	Highly Liquid Investments								
ii.	Moderately Liquid Investments								
iii.	Less Liquid Investments								
iv.	Illiquid Investments								
Categ	·	N/A	\ \						
Perce		N/A							
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a			lding, indi	cate v	which of the	three cir	cums	tances
	Instructions to Item C.7 Funds may che 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	in the ating to (3) if entire entire (2)	e followin the portio the fund te position	g circums ns separa chooses t n (rather th	tance itely; o clas han b	s: (1) if porti (2) if a fund l ssify the pos asing it on th	ons of th has multi ition thro ne sizes	e pos iple su ugh e it wou	ition have ub- evaluation ıld
Item (2.8.								
in which pursua Accourage Measu invest with it	te the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted nting 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:								
a. Mat	curity date.								
b. Cou	ipon.						J		
r f	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.]		
11. /	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			
[Y/N kind Fur	ny portion of the interest paid in kind? N] Enter "N" if the interest may be paid in the but is not actually paid in kind or if the but 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			
6	Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identif other identifier provided, indicate the typ	ice in fier (i	strument, f CUSIP,	ISIN (if C ISIN, and	USIP	is not availa	able), tick		
iv. (Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.	r, if bo	ond curre	ncy is not					
	Delta (if applicable).								
Item (C.10. For repurchase and reverse repur	chas	e agreen	nents, als	o pro	ovide:	d.		
	ebt securities, also provide:	_	U	,	•				
a. Sele trar rep agre	ect the category that reflects the isaction (repurchase, reverse urchase). Select "repurchase eement" if the Fund is the cash lender receives collateral. Select "reverse	F	Repurcha	se		Reverse Repurchase	е		

repurchase agreement" if the Fund is the cash borrower and posts collateral.			
b. Counterparty.			
 i. 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	counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			_
f. Provide the following information concernin collateral). If multiple securities of an issuel 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 cer	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:	1
 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.	
 If the reference instrument is neither a de include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN a not available). 	ue, as well as CUSIP of t	he reference instru	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Gold Mini - COMEX		
iii. Expiration date.	2021-05-26		
iv. Aggregate notional amount or contract	85780.00		
value on trade date.			1
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.	0		
	Į ^U		1
 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	
represent reinvestment of cash collateral received for loaned securities?	Yes	X No	
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	Yes		

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. Ic	dentification o	f 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 - COME	X	
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers	:		
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is no available)	t	
Ticker (if ISIN is not available).	IDK1		
Identifier.	Other unique identi ticker and ISIN are available). Indicate of identifier used	not `	
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		
Units	Number of contract	S	
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dolla	r	
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 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 each of the following:	category that most o	closely identifies the i	nstrument 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).	Derivative-commod	lity	

If "other," provide a brief description.	L	
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 	US	
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 procompanies, provide the liquidity classificate as specified in rule 22e-4 [17 classifications, indicate the percentage in this indicate the percentage in the companion of the companion o	cation(s) for each portfolio inv 7 CFR 270.22e-4]. For portfoli	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 categ listed in the Instructions to Item C.7 is a 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) at trade size for each portion of the position	pplicable. noose to indicate the percentary in the following circumstance ating the portions separately; (3) if the fund chooses to classe entire position (rather than be not (2), a fund would classify uses.	age amount of a holding attributable as: (1) if portions of the position have (2) if a fund has multiple subsify the position through evaluation asing it on the sizes 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. 		
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	Yes	No

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, i denominated, as well as CUSIP of refere and ISIN are not available), or other iden If other identifier provided, indicate the ty	ence instrument, ISIN (if 0 tifier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant	or, if bond currency is no	t in U.S. dollars, per 1000 units of the te than one conversion ratio, provide each
conversion ratio. v. Delta (if applicable).		
, , ,		
Item C.10. For repurchase and reverse repu	ircnase agreements, ai	so provide:
For debt securities, also provide:	Donurahaaa	Poverse
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.		
·		
 Maturity date. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i Item C.11. For derivatives, also provide: 	are subject to the repure	
a. Type of derivative instrument that most	Future	
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).	Tuture	
b. Counterparty.		
i. Provide the name and LEI (if any) of cour	nterparty (including a cen	itral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXX	NXD88
d. For futures and forwards (other than forward	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	.c.iii.
If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN ar not available).	ie, as well as CUSIP of th	he reference instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Silver Mini - COMEX	
iii. Expiration date.	2021-04-28	
iv.	61330.00	
	0 1000.00	

Aggregate notional amount or contract value on trade date.	
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 on loan.	
NPORT-P: Part C: Sch	edule of Portfolio Inv
Report the following information for the Fund ar	nd its consolidated subsidiaries.

estments

United States of America

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.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	9127964Z9
e. At least one of the following other identified	rs:
Identifier.	ISIN
ISIN.	US9127964Z94
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	7800000.00
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	7799961.00

denominated in U.S. dollars, provide the				
exchange rate used to calculate value.				
 d. Percentage value compared to net assets of the Fund. 	5.2511			
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
Item C.4. Asset and issuer type. Select the each of the following:	e category that m	ost closely ic	lentifies the i	nstrument 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).		vestment		
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). 	U.S. Treasury	/		
If "other," provide a brief description.				
Item C.5. Country of investment or issuer.				
Report the ISO country code that corresponds to the country where the issu is organized.	er			
b. If different from the country where the issure 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.	er			
Item C.6.				
Is the investment a Restricted Security?	Yes	X	No	
Item C.7.				
a. Liquidity classification information. For companies, provide the liquidity class categories as specified in rule 22e-4 classifications, indicate the percentage	sification(s) for eac [17 CFR 270.22e-	h portfolio inve 4]. For portfoli	estment amon o investments	g the following
i. Highly Liquid Investmentsii. Moderately Liquid Investmentsiii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
Percentage.	N/A			
b. If attributing multiple classification cat listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories of differing liquidity features that justify the state of the control of the classification categories of the control of the contr	s applicable. choose to indicat nly in the following	e the percenta circumstance	ge amount of a s: (1) if portior	a holding attributable ns of the position have
advisers with differing liquidity views; of how long it would take to liquidate reasonably anticipated trading). In (1) trade size for each portion of the posi	or (3) if the fund of the entire position and (2), a fund w	hooses to clast (rather than b	sify the position asing it on the	on through evaluation sizes it would
Item C.8.				
	X 1	2	3	N/A

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

F	or debt securities, also provide:				
a.	Maturity date.	2021-04-29			
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	х	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, indenominated, as well as CUSIP of reference and ISIN are not available), or other identified.	ce instrumen ier (if CUSIP	t, ISIN (if CUSIF , ISIN, and ticke	is not availa	able), ticker (if CUSIP
	If other identifier provided, indicate the type	e of identifier	used.		
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lt	em C.10. For repurchase and reverse repur	chase agree	ments, also pro	ovide:	
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.	Repurch	ase	Reverse Repurchase	9
b.	Counterparty.				
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes		No	7
	Value				
_	ii. If N, provide the name and LEI (if any) of co			1 N	
	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.				
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).

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 of America

254900HROIFWPRGM1V77

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

a. Name of issuer (if any).

series trust, report the LEI of the series.	
Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796A41
e. At least one of the following other identifier	s:
Identifier.	ISIN
ISIN.	US912796A411
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	3000000.00
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.	2999934.00
d. Percentage value compared to net assets	2.0196

Payot	f profile.	X Long		Short	N/A
		R			р
	C.4. Asset and issuer type. Select th of the following:	e category that mos	t closely id	dentifies the ir	nstrument among
a. As	set type (short-term investment vehicle		stment		
	g., money market fund, liquidity pool, o er cash management vehicle),	vehicle			
	urchase agreement, equity-common,				
	uity-preferred, debt, derivative-				
	nmodity, derivative-credit, derivative- uity, derivative-foreign exchange,				
der	ivative-interest rate, derivatives-other,				
	uctured note, loan, ABS-mortgage back curity, ABS-asset backed commercial	ked			
	per, ABS-collateralized bond/debt				
	igation, ABS-other, commodity, real				
	ate, other).				
It "C	other," provide a brief description.				
. loo	uar tuna (aarmarata II.C. Traasum, II.C			7	
	uer type (corporate, U.S. Treasury, U.S /ernment agency, U.S. government	S. U.S. Treasury			
spo	onsored entity, municipal, non-U.S.				
	vereign, private fund, registered fund, er).				
	other," provide a brief description.				
tem	C.5. Country of investment or issuer			_	
	port the ISO country code that responds to the country where the issu	US			
	organized.	ICI			
	ifferent from the country where the issu	uer			
	organized, also report the ISO country de that corresponds to the country of				
inv	estment or issuer based on the				
	ncentrations of the risk and economic posure of the investments.				
tem					
s the	investment a Restricted Security?	Yes	X	No	
tem	C.7.				
э.	Liquidity classification information. For	or portfolio investmer	its of open-	end manageme	ent investment
	companies, provide the liquidity class	sification(s) for each	oortfolio inv	estment among	g the following
	categories as specified in rule 22e-4 classifications, indicate the percentage				with multiple liquidit
	Highly Liquid Investments	go amount attributabl	0 10 00011 0		
i.	Moderately Liquid Investments				
ii.	Less Liquid Investments				
٧.	Illiquid Investments				
Cate	jory.	N/A			
Perce	ntage.	N/A			
٥.	If attributing multiple classification ca		g, indicate	which of the the	ree circumstances
	listed in the Instructions to Item C.7 i Instructions to Item C.7 Funds may	• •	ne nercenta	ige amount of a	holding attributable
	to multiple classification categories of				
	differing liquidity features that justify				
	advisers with differing liquidity views of how long it would take to liquidate				
	reasonably anticipated trading). In (1) and (2), a fund wou			
	trade size for each portion of the pos	ition.			
tem					
	ite the level within the fair value hierard ch the fair value measurements fall	chy X 1	2	3	N/A
	ant to U.S. Generally Accepted				
Ассоі	unting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the	•			
\					

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.	2021-06-03		
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 Cl fier (if CUSIP, ISIN, and	JSIP is not availab	ole), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of conversion ratio.			
v. Delta (if applicable).			
T. Botta (ii applicable).			
	chase agreements. als	provide:	
Item C.10. For repurchase and reverse repur	chase agreements, also	provide:	
	chase agreements, also	Reverse Repurchase	
Item C.10. For repurchase and reverse repur 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	_	Reverse	
Item C.10. For repurchase and reverse repur 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.	_	Reverse	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Repurchase	Reverse Repurchase	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value	Repurchase	Reverse Repurchase	
Item C.10. For repurchase and reverse repure. 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. b. Counterparty. i. 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 c. Tri-party?	Repurchase Yes ounterparty.	Reverse Repurchase	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate.	Repurchase Yes ounterparty.	Reverse Repurchase	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate. e. Maturity date.	Yes ounterparty. Yes	Reverse Repurchase No No	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate.	Repurchase Yes ounterparty. Yes the securities subject to re subject to the repurch	Reverse Repurchase No No	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? 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:	Repurchase Yes ounterparty. Yes the securities subject to re subject to the repurch	Reverse Repurchase No No	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? 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.	Repurchase Yes ounterparty. Yes the securities subject to re subject to the repurch	Reverse Repurchase No No	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? 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 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,	Repurchase Yes ounterparty. Yes the securities subject to re subject to the repurch	Reverse Repurchase No No	

Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing each collecteral.	t		
representing cash collateral. b. Does any portion of this investment represent non-cash collateral that is treate as a Fund asset and received for loaned securities?	Yes 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?	y Yes	X No	
If Yes, provide the value of the securities of loan.	on		
NPORT-P: Part C: Sc			nts
Item C.1. Identification of investment.			
a. Name of issuer (if any).	United States of Americ		
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.	254900HROIFWPRGM		
c. Title of the issue or description of the investment.	U.S. Treasury Bills		
d. CUSIP (if any).	9127962Q1		
e. At least one of the following other identifie	ers:		
Identifier.	ISIN		
ISIN.	US9127962Q14		
Identifier.	Ticker (if ISIN is not ava	ilable)	
Ticker (if ISIN is not available).			
Identifier.	Other unique identifier (and ISIN are not availab Indicate the type of iden used	ole).	
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	4000000		
	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.	1299994.80		
d. Percentage value compared to net assets of the Fund.	0.8752		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to t			s,
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 Short-term investment (e.g., money market fund, liquidity pool, or vehicle 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. b. Issuer type (corporate, U.S. Treasury, U.S. U.S. Treasury 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 US 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. 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 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 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 N/A 2 3 in which the fair value measurements fall pursuant to U.S. Generally Accepted

practical expedient).

Item C.9. For debt securities

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

For debt securities, also provide:			
a. Maturity date.	2021-04-22		
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		
ii. 7 iiiiddii25d Tato.	O		
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	ice instrument, ISIN (if fier (if CUSIP, ISIN, an	CUSIP is not available), ticker (if CUS	
iv. Conversion ratio per US\$1000 notional, or		ot in U.S. dollars, per 1000 units of the)
relevant currency, indicating the relevant of conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, a	lso 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 cc. 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.	re subject to the repure		ay 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?	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 treater 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 o loan.	on
NPORT-P: Part C: Sch	hedule 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).	912796B24
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US912796B245
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	5000000.00
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.	4999887.50
d. Percentage value compared to net assets of the Fund.	3.3661
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the	he relevant payoff profile question in Item C.11.
respond N/A to this Item and respond to the Payoff profile.	he relevant payoff profile question in Item C.11. X Long Short N/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.	Short-term investment vehicle U.S. Treasury	
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 	US	
exposure of the investments. Item C.6.		
Is the investment a Restricted Security?	Yes	No
	Yes	NO
Item C.7. a. Liquidity classification information. For properties of provide the liquidity classificate categories as specified in rule 22e-4 [17 classifications, indicate the percentage in the image	cation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	estment among the following o investments with multiple liquidity
Category.	N/A	
Percentage.	N/A	
b. If attributing multiple classification categ listed in the Instructions to Item C.7 is a		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) at trade size for each portion of the position	noose to indicate the percentage in the following circumstance ating the portions separately; (3) if the fund chooses to class entire position (rather than beind (2), a fund would classify u	s: (1) if portions of the position have (2) if a fund has multiple subsify the position through evaluation asing it on the sizes 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.	2021-06-10	
b. Coupon.	Nama	
i.	None	

Select the category that most closely		
reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.	0	
,		
c. Currently in default? [Y/N]	Yes	x No
c. Currently in deladit: [1/N]	165	X NO
d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	x 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	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 identified other identifier provided, indicate the type iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of 	ice instrument, ISIN (if (fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is no	CUSIP is not available), ticker (if CUSIP is ticker are not available). t in U.S. dollars, per 1000 units of the
conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repur	chase agreements, al	so provide:
For debt securities, also provide:		
Select the category that reflects the transaction (repurchase, reverse	Repurchase	Reverse Repurchase
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.		
 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.	re 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).		
outer).		
,		
Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral	Yes	X No
Item C.12. Securities lending. a. Does any amount of this investment	Yes	X No

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?	y Yes X No
If Yes, provide the value of the securities of loan.	on
NPORT-P: Part C: Scl	hedule 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	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).	0407004V4
e. At least one of the following other identified	9127964X4
Identifier.	ISIN
ISIN.	US9127964X47
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	Troiter (ii Terry to Troit a validate)
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	3700000.00
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.	3699998.15
d. Percentage value compared to net assets of the Fund.	2.4909
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
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 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,	Short-term investment vehicle

	com equi deriv struc secu pape oblig	ty-preferred, debt, derivative- modity, 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).	d								
	If "ot	her," provide a brief description.									
b.	gove spor sove othe	er type (corporate, U.S. Treasury, U.S. ernment agency, U.S. government asored entity, municipal, non-U.S. ereign, private fund, registered fund, r). ther," provide a brief description.	U.	S. Tre	easury						
			_								
It	em C	.5. Country of investment or issuer.									
a.	corre	ort the ISO country code that esponds to the country where the issuer ganized.	US	3							
b.	. If dif	ferent from the country where the issue									
	code inves	ganized, also report the ISO country that corresponds to the country of stment or issuer based on the centrations of the risk and economic psure of the investments.									
It	em C										
ls	the i	nvestment a Restricted Security?		Yes			X	No			
It	em C	.7.									
a.	-	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage	catio 7 CF	n(s) fo R 270	or each).22e-4	portfol]. For p	lio inve ortfolic	stment a investm	among the nents with	followi	ng
i. ii.		Highly Liquid Investments Moderately Liquid Investments									
iii		Less Liquid Investments									
iv		Illiquid Investments	_								
	atego		N/								
		tage.	N								
b.	•	If attributing multiple classification cate listed in the Instructions to Item C.7 is a	applic	able.							
		Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	y in the ating r (3) in the enteron the enteron the enteron the enteron (2) in the enteron	ne foll the p if the ire po	owing oortions fund ch osition (circums s separa nooses rather t	stances ately; (to clas than ba	s: (1) if p 2) if a fur sify the p asing it o	ortions of and has mubosition the size: n the size:	the pos Itiple si rough e s it wou	ition have ub- evaluation ild
lt	em C	.8.									
in pı A M in w	whic ursua ccour leasu vestn ith it (e the level within the fair value hierarchy high the fair value measurements fall int to U.S. Generally Accepted inting Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the nent does not have a level associated (i.e., net asset value used as the all expedient).	′)	1			2		3		N/A
It	em C	.9. For debt securities									
		ot securities, also provide:									
		urity date.	20	21-04	-08						
b.	. Cou _l i. S										
	re fo	elect the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). nnualized rate.	No	one							

	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 referer and ISIN are not available), or other identi If other identifier provided, indicate the typ	nce instrument, ISIN ifier (if CUSIP, ISIN,	I (if CUSIP is not availa , and ticker are not ava
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant of conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements	s also provide:
	i onase agreement	s, aiso provide.
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	Repurchase	Reverse 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.		
 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 cc. 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 re	
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	X No
	11	

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 o loan.	
NPORT-P: Part C: Scl	nedule 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).	9127963H0
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US9127963H06
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	12000000.00
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	11999736.00
exchange rate used to calculate value. d. Percentage value compared to net assets	0.0705
of the Fund.	8.0785
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
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 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,	Short-term investment vehicle

	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.	
k	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
ļ	Itam C.F. Country of investment or issuer	
	Item C.5. Country of investment or issuer.	
á	 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.	
I	Item C.6.	
I	Is the investment a Restricted Security?	Yes X No
I	Item C.7.	
	companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
	i. Highly Liquid Investments ii. Moderately Liquid Investments	
	iii. Less Liquid Investments	
	iv. Illiquid Investments	
(Category.	N/A
F	Percentage.	N/A
	b. If attributing multiple classification cated	gories to the holding, indicate which of the three circumstances
t	listed in the Instructions to Item C.7 is a	applicable.
t	listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the	hoose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple sub-rr (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
	listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a	hoose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple sub-rr (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
	listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers 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	hoose to indicate the percentage amount of a holding attributable y in the following circumstances: (1) if portions of the position have sating the portions separately; (2) if a fund has multiple sub-rr (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
	listed in the Instructions to Item C.7 is a 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 of the position 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	hoose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have sating the portions separately; (2) if a fund has multiple subtraction (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
	listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers 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 of 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).	hoose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have sating the portions separately; (2) if a fund has multiple subtraction (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
	listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers 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 of the position 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).	hoose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have sating the portions separately; (2) if a fund has multiple subtraction (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
	listed in the Instructions to Item C.7 is a 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 of the position of 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 For debt securities, also provide: a. Maturity date. b. Coupon.	hoose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subtraction (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
	listed in the Instructions to Item C.7 is a 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 of the position of 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 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).	hoose to indicate the percentage amount of a holding attributable y in the following circumstances: (1) if portions of the position have rating the portions separately; (2) if a fund has multiple subtraining the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. 2021-06-17 None
	listed in the Instructions to Item C.7 is a 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 of the position of 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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the	hoose to indicate the percentage amount of a holding attributable y in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subtraction; (3) if the fund chooses to classify the position through evaluation entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. 2
	listed in the Instructions to Item C.7 is a 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 of the position of 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 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).	hoose to indicate the percentage amount of a holding attributable y in the following circumstances: (1) if portions of the position have rating the portions separately; (2) if a fund has multiple subtraining the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. 2021-06-17 None

Are there any interest payments in arrears or have any coupon payments been legally		X	
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 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 type iv. Conversion ratio per US\$1,000 patients.	nce instrument, ISIN (if C ifier (if CUSIP, ISIN, and be of identifier used.	CUSIP is not available), ticker (if CU ticker are not available).	ISIP
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	so provide:	
For debt securities, also provide:	-	•	
a. Select the category that reflects the	Repurchase	Reverse	
transaction (repurchase, reverse repurchase). Select "repurchase		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.			
 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	counterparty. Yes	No	
c. Tri-party?	Tes	INO	
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		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	Yes	X No	
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	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	

security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real

If "other," provide a brief description.

estate, other).

NPORT-P: Part C: Schedule of Portfolio Investments

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

Troport the following information for the Fund	and its consolidated subsidi	d100.	
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.	254900HROIFWPRGM1V	77	
c. Title of the issue or description of the investment.	U.S. Treasury Bills		
d. CUSIP (if any).	912796J26		
e. At least one of the following other identifier	s:		
Identifier.	ISIN		
ISIN.	US912796J263		
Identifier.	Ticker (if ISIN is not availa	ble)	
Ticker (if ISIN is not available).			
Identifier.	Other unique identifier (if ti and ISIN are not available) Indicate the type of identifiused).	
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	5000000.00		
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.	4999802.50		
d. Percentage value compared to net assets of the Fund.	3.366		
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 each of the following:	category that most close	ly identifies the instru	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-interest rate, derivatives-other, structured note, loan, ABS-mortgage backet	Short-term investment vehicle		

b. Issuer type (corporate, U.S. Treasury, U.S.	III C. Transuuri
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.	
Item C.5. Country of investment or issuer.	
a. Report the ISO country code that	US
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. Item C.6.	
Is the investment a Restricted Security?	Yes X No
Item C.7.	
	portfolio investments of open-end management investment
companies, provide the liquidity classific categories as specified in rule 22e-4 [17	cation(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	INVA
Category.	N/A
Percentage.	N/A
b. If attributing multiple classification categ listed in the Instructions to Item C.7 is a	pories to the holding, indicate which of the three circumstances pplicable.
	noose to indicate the percentage amount of a holding attributable
	in the following circumstances: (1) if portions of the position have ating 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
	e entire position (rather than basing it on the sizes it would nd (2), a fund would classify using the reasonably anticipated
trade size for each portion of the positio	
Item 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 the	
practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2021-07-20
b. Coupon.	In the second se
 Select the category that most closely reflects the coupon type among the 	None
following (fixed, floating, variable, none).	
ii. Annualized rate.	0
Commonthy in defaulte DV/NI	Was No
c. Currently in default? [Y/N]	Yes X No
d. Are there any interest neumants in arrests	Vac V Na
 d. Are there any interest payments in arrears or have any coupon payments been legally 	Yes X 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	Yes X No
kind but is not actually naid 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:	_	_	_		1		
	i. Mandatory convertible? [Y/N]	L	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 identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, or	nce in ifier (ne of r, if b	nstrument, ISIN if CUSIP, ISIN, identifier used. oond currency is	(if CUS) and tick anot in t	IP i ker J.S	is not availa are not ava . dollars, pe	able), ticker (if ilable). er 1000 units c	CUSIP
	relevant currency, indicating the relevant conversion ratio.	curre	ency. If there is r	more tha	an c	one convers	sion ratio, prov	vide each
	v. Delta (if applicable).							
lte	em C.10. For repurchase and reverse repur	cha	se agreements	, also p	rov	/ide:		
	or debt securities, also provide:		D .	_		_		
	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		1	No	1	
	ii. If N, provide the name and LEI (if any) of c	ount	erparty.					
C.	Tri-party?		Yes		1	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 s						
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?		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).	912796F79
e. At least one of the following other identifie	ers:
Identifier.	ISIN
ISIN.	US912796F790
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	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 exchange rate used to calculate value.	1499990.25
d. Percentage value compared to net assets of the Fund.	1.0098
	ne following categories (long, short, N/A). For derivatives, the relevant payoff profile question in Item C.11.
Payoff profile.	X Long Short N/A
Item C.4. Asset and issuer type. Select th each of the following:	ne category that most closely identifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, o 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 backsecurity, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	vehicle
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government	S. U.S. Treasury

SO\	onsored entity, municipal, non-U.S. vereign, private fund, registered fund, er).								
If "d	other," provide a brief description.								
ltem (C.5. Country of investment or issuer.								
	•	_							
cor	port the ISO country code that responds to the country where the issuer organized.	US							
b. If do	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 neentrations of the risk and economic posure of the investments.								
Item	C.6.								
Is the	investment a Restricted Security?		Yes		X	No			
Item	C.7.								
i. ii. iii. iv.	Liquidity classification information. For proceedings companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage and Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments	atior CFF	ı(s) for ead R 270.22e	ch portfol 4]. For p	io inve ortfolio	stment : investn	among t nents wi	the follow	ing
		NI/	<u> </u>						
Categ		N/A							
Perce	entage.	N/A	4						
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a			ding, ind	icate w	hich of	the thre	e circums	stances
	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) at trade size for each portion of the position	in th ating (3) if e entind and (2	e following the portion the fund re position	g circums ns separa chooses i (rather t	stances ately; (2 to class than ba	:: (1) if p 2) if a fu sify the ising it o	ortions nd has position on the si	of the po multiple s through izes it wo	sition have sub- evaluation uld
Item	C.8.								
in white pursus Account Meas investigation with it	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).	X	1		2		3		N/A
Item	C.9. For debt securities								
For d	ebt securities, also provide:								
	turity date.	202	21-05-04						
b. Co	•								
i.	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.	Noi 0	ne						
c. Cu	rrently in default? [Y/N]		Yes		X	No			
or l	e there any interest payments in arrears have any coupon payments been legally ferred by the issuer? [Y/N]		Yes		X	No			
e. Is a [Y/ kin Fui pay	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 not has the option of electing in-kind yment and has elected to be paid in-kind.		Yes		X	No			
	r 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 type	nce instrument, ISIN (ifier (if CUSIP, ISIN, a	if CUSIP is not available), ticker (if CUSI	
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.			ach
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase 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 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 repu		/ 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?	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.

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).	912796G86
e. At least one of the following other identifie	ers:
Identifier.	ISIN
ISIN.	US912796G863
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	5000000.00
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	4999952.50
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	3.3661
	e following categories (long, short, N/A). For derivatives, the relevant payoff profile question in Item C.11.
Payoff profile.	X Long Short N/A
,	X 2009
Item C.4. Asset and issuer type. Select the each of the following:	e category 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-	vehicle
commodity, derivative-credit, derivative- equity, derivative-foreign exchange,	
derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back	ced
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, 	S. U.S. Treasury
other). If "other," provide a brief description.	
ii otiici. Diovide a Diici desciblibili.	

Item C.5. Country of investment or issuer.

	Report the ISO country code that	US					
	corresponds to the country where the issuer s organized.					'	
	f different from the country where the issuer						
	s organized, also report the ISO country						
	code that corresponds to the country of nvestment or issuer based on the						
	concentrations of the risk and economic						
	exposure of the investments.						
Ite	m C.6.			_		1	
ls t	he investment a Restricted Security?		Yes		X	No	
Ite	m C.7.						
a.	Liquidity classification information. For possible companies, provide the liquidity classificate categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	atior CFF	n(s) for each R 270.22e-4]	portfolio . For por	inve tfolic	stment among investments w	the following
i.	Highly Liquid Investments						
ii.	Moderately Liquid Investments						
iii.	Less Liquid Investments						
iv.	Illiquid Investments	_					
Ca	tegory.	N/A	Α				
Pe	rcentage.	N/A	A				
b.	If attributing multiple classification categoristed in the Instructions to Item C.7 is ap			ng, indica	ate w	which of the thre	ee 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 iting (3) if entind (2	e to indicate e following of the portions f the fund char re position (i	circumstate separate ooses to rather tha	nces ely; (i clas an ba	s: (1) if portions 2) if a fund has sify the position asing it on the s	s of the position have multiple sub- n through evaluation sizes it would
Ite	m C.8.						
in v pur Acc Me inv	icate the level within the fair value hierarchy which the fair value measurements fall suant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value asurement). [1/2/3] Report "N/A" if the estment does not have a level associated in it (i.e., net asset value used as the	X	1	2		3	N/A
•	ctical expedient).						
	m C.9. For debt securities						
	debt securities, also provide:	001	24 00 00				
	Maturity date.	202	21-06-08				
	Coupon. Select the category that most closely reflects the coupon type among the	Noi	ne				
	following (fixed, floating, variable, none). i. Annualized rate.	0					
'	i. Aimailed fale.	0					
с. (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	
e. I [I	s 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	
	For convertible securities, also provide:	_	٦٧.			1 N	
	Mandatory convertible? [Y/N] Contingent convertible? [Y/N]		Yes			No No	
							_
i	Description of the reference instrument, ind denominated, as well as CUSIP of reference and ISIN are not available), or other identife	ce in	strument, IS	IN (if CU	ISIP	is not available	e), ticker (if CUSIP

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

relevant currency, indicating the relevar conversion ratio.	nt currency. If there is mo	ore than one conversion ratio, p	orovide each
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	ourchase agreements, a	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 	f Yes	No	
ii. If N, provide the name and LEI (if any) o	of counterparty		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning	ag the accurities subject	to the repurehase agreement /	(i o
collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i.	er 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).			
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 treate as a Fund asset and received for loaned securities?	d	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.	on		
NPORT-P: Part C: Scl	hedule of Po	ortfolio Investm	ents
Report the following information for the Fund	and its consolidated sub	osidiaries.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	United States of Ameri	ca	
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.	254900HROIFWPRGM	11V77	
c. Title of the issue or description of the investment.	U.S. Treasury Bills		

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the

d. CUSIP (if any).		
a. Cosir (ii aliy).	9127964P1	
e. At least one of the following other identifier	s:	
dentifier.	ISIN	
BIN.	US9127964P13	
entifier.	Ticker (if ISIN is not available)	
cker (if ISIN is not available).	Troiter (ii Territ le fret a tallable)	
· ·		
entifier.	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 sed rescription of other unique identifier.		
em C.2. Amount of each investment.		
alance	2000000.00	
nits	Principal amount	
	1. Anoipai amount	
escription of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If	2000000.00	
currency of investment is not denominated in U.S. dollars, provide the		
exchange rate used to calculate value. Percentage value compared to net assets	1.3465	
of the Fund.	1.0400	
espond N/A to this Item and respond to the	ie reievant payon prome questi	
Payoff profile.		Short
Payoff profile. tem C.4. Asset and issuer type. Select the each of the following:	X Long	
em C.4. Asset and issuer type. Select the ach of the following:	category that most closely ide Short-term investment vehicle	
em C.4. Asset and issuer type. Select the ach 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 backersecurity, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real	category that most closely ide Short-term investment vehicle	
tem 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 backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. D. 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).	category that most closely ide Short-term investment vehicle	
m C.4. Asset and issuer type. Select the ch 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 backet 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).	category that most closely ide Short-term investment vehicle	
em C.4. Asset and issuer type. Select the ach 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 backe 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.	category that most closely ide Short-term investment vehicle	
em C.4. Asset and issuer type. Select the ach 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 backe 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.	category that most closely ide Short-term investment vehicle U.S. Treasury	
em C.4. Asset and issuer type. Select the ach 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 backe 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.	category that most closely ide Short-term investment vehicle U.S. Treasury	

	conce	tment or issuer based on the entrations of the risk and economic sure of the investments.								
lte	em C.6	3 .								
ls	the in	vestment a Restricted Security?	Y	'es	Γ	X	No			
lte	em C.7	7.								
a. i. ii.	L c c c	Liquidity classification information. For potential 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(: CFR	s) for each 270.22e-4]	portfolio . For port	inves tfolio	stment ai investme	nong the	e followi	ng
iii.		Less Liquid Investments								
ÍV.		Iliquid Investments	N1/A							
	ategor		N/A							
P	ercenta	age.	N/A							
b.		f attributing multiple classification categoristed in the Instructions to Item C.7 is ap			ng, indica	ate wh	nich of th	e three	circums	tances
	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.								ition have ub- evaluation ıld	
lte	em C.8	3.								
in pu Ad M in	which ursuan count easure vestme	the level within the fair value hierarchy the fair value measurements fall t to U.S. Generally Accepted ing Principles 7(ASC 820, Fair Value ement). [1/2/3] Report "N/A" if the ent does not have a level associated e., net asset value used as the expedient).	X	1	2			3		N/A
-		9. For debt securities								
		t securities, also provide: ity date.	2024	04.04						
		•	2021	-04-01						
D.	ref	lect the category that most closely lects the coupon type among the lowing (fixed, floating, variable, none).	None	9						
	ii. An	nualized rate.	0							
C.	Curre	ntly in default? [Y/N]		Yes		X	No			
d.	or hav	nere any interest payments in arrears we any coupon payments been legally red by the issuer? [Y/N]		Yes		X	No			
e.	[Y/N] kind b Fund	portion of the interest paid in kind? Enter "N" if the interest may be paid in put is not actually paid in kind or if the has the option of electing in-kind ent and has elected to be paid in-kind.		Yes		X	No			
f.		onvertible securities, also provide:								
		andatory convertible? [Y/N]		Yes			No			
	II. Co	ntingent convertible? [Y/N]		Yes			No			
	de an	escription of the reference instrument, incominated, as well as CUSIP of reference of ISIN are not available), or other identiful other identifier provided, indicate the type	ce ins ier (if	trument, IS CUSIP, ISI	SIN (if CU IN, and ti	SIP is	s not ava	ailable),	ticker (if	
	relo co	nversion ratio per US\$1000 notional, or evant currency, indicating the relevant c nversion ratio.								
	v. De	elta (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 Repurchase Reverse transaction (repurchase, reverse Repurchase 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. i. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? 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 Yes No 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 Yes No 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 Yes No X the Fund? If Yes, provide the value of the securities on 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 254900HROIFWPRGM1V77 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 U.S. Treasury Bills investment. d. CUSIP (if any). 912796F95 e. At least one of the following other identifiers:

ISIN

Identifier.

ISIN.	US912796F956			
Identifier.	Ticker (if ISIN is not availal	ıble)		
Ticker (if ISIN is not available).				
Identifier.	Other unique identifier (if ti and ISIN are not available) Indicate the type of identified 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	5900000.00			
Units	Principal amount			
Description of other units.				
 Currency. Indicate the currency in which the investment is denominated. 	United States Dollar			
c. Value. Report values in U.S. dollars. If	5899843.65			
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.	3.9719			
Item C.3. Indicate payoff profile among the	e following categories (lon	na short	N/A) For der	ivatives
respond N/A to this Item and respond to t				ivatives,
Payoff profile.	X Long	Shor	rt	N/A
, ,	X 20119	01101		
Item C.4. Asset and issuer type. Select the each of the following:				ment among
Item C.4. Asset and issuer type. Select the	Short-term investment vehicle			ment among
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 back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real	Short-term investment vehicle			ment among
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 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).	Short-term investment vehicle			ment among
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 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,	Short-term investment vehicle			ment among
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 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).	Short-term investment vehicle ed U.S. Treasury			ment among
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 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 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	Short-term investment vehicle U.S. Treasury			ment among
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 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 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.	Short-term investment vehicle U.S. Treasury			ment among
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 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 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	Short-term investment vehicle U.S. Treasury			ment among

Itom C 7

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 CFR	(s) for each 270.22e-4	portfolio]. For por	inve tfolio	stment am investmer	ong the this with r	followir	ng
i.	Highly Liquid Investments								
ii.	Moderately Liquid Investments								
iii.	Less Liquid Investments								
iv.	Illiquid Investments								
Cate	gory.	N/A							
Perc	entage.	N/A							
b.	If attributing multiple classification categ	ories	to the hold	ng, indic	ate w	hich of the	three ci	rcumst	ances
	Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers 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	ioose in the ating t (3) if e entirend (2)	to indicate following the portions the fund che position (circumsta separate ooses to rather tha	ances ely; (2 class an ba	s: (1) if port 2) if a fund sify the pos using it on t	tions of t has mul sition thre the sizes	he posi tiple su ough e it wou	ition have ıb- valuation ld
Item	C.8.								
in wheat According Mean investigation	rate the level within the fair value hierarchy hich the fair value measurements fall uant to U.S. Generally Accepted ounting Principles 7(ASC 820, Fair Value surement). [1/2/3] Report "N/A" if the stment does not have a level associated it (i.e., net asset value used as the tical expedient).	X	1	2			3		N/A
Item	C.9. For debt securities								
For o	debt securities, also provide:						_		
a. M	aturity date.	202	1-05-18						
b. Co	oupon.								
	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.	Non	e						
							_		
c. Cı	urrently in default? [Y/N]		Yes		X	No			
or	re there any interest payments in arrears have any coupon payments been legally eferred by the issuer? [Y/N]		Yes		X	No			
[Y kii Fu pa	any portion of the interest paid in kind? /N] Enter "N" if the interest may be paid in and but is not actually paid in kind or if the land has the option of electing in-kind ayment and has elected to be paid in-kind.		Yes		X	No			
	or 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 identi If other identifier provided, indicate the typ	ice ins fier (if	strument, IS CUSIP, IS	SIN (if CL IN, and t	JSIP	is not avai	lable), tic		
iv.	Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.								
٧.	Delta (if applicable).								
Item	C.10. For repurchase and reverse repur	chas	e agreeme	nts, also	pro	vide:	_		
For o	debt securities, also provide:								
a. Se tra re ag	elect the category that reflects the ansaction (repurchase, reverse purchase). Select "repurchase greement" if the Fund is the cash lender and receives collateral. Select "reverse	F	Repurchase			Reverse Repurchas	se		

repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] I Y, provide the name of the central counterparty. Value 	Yes No
ii. If N, provide the name and LEI (if any) o	of counterparty.
c. Tri-party?	Yes
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may be i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selecte 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 treate 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 b the Fund?	y Yes X No
If Yes, provide the value of the securities of loan.	on
NPORT-P: Part C: Sc	hedule 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.c. Title of the issue or description of the investment.	254900HROIFWPRGM1V77 U.S. Treasury Bills
d. CUSIP (if any).	912796D71
e. At least one of the following other identifie	
Identifier.	ISIN
ISIN.	US912796D712
10 II 4.	009121900112

Ticker (if ISIN is not available)

Identifier.

Identifier.

Ticker (if ISIN is not available).

	and	er unique identifier (if ISIN are not available cate the type of identi d	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	260	0000.00				
Units	Prin	cipal amount				
Description of other units.						
b. Currency. Indicate the currency in which the investment is denominated.	Unit	ed States Dollar				
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	259	9998.70				
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	1.75	504				
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the state of						5 ,
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, 	ed	Short-term investment ehicle J.S. Treasury		entifies the instru	iment ai	nong
other). If "other," provide a brief description. Item C.5. Country of investment or issuer.						
 Report the ISO country code that corresponds to the country where the issue is organized. 		JS				
b. If different from the country where the issur- 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.	er					
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.

ii.	Moderately Liquid Investments			
iii.	Less Liquid Investments			
iv.	Illiquid Investments	NI/A		
Percer		N/A N/A		
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a		dicate which of the three circums	tances
	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) at trade size for each portion of the position	in the following circums ating the portions separ (3) if the fund chooses e entire position (rather and (2), a fund would cla	stances: (1) if portions of the pos ately; (2) if a fund has multiple s to classify the position through of than basing it on the sizes it wou	sition have ub- evaluation uld
Item C	2.8.			
in whice pursual Accourage Measurage investration with it	the the level within the fair value hierarchy ich the fair value measurements fall ant to U.S. Generally Accepted niting Principles 7(ASC 820, Fair Value arement). [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	C.9. For debt securities			
	bt securities, also provide: urity date.	2021-04-06		
b. Cou	•	2021 01 00		
i. S	Select the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none).	None		
	Annualized rate.	0		
c. Cur	rently in default? [Y/N]	Yes	X No	
or h	there any interest payments in arrears ave any coupon payments been legally erred by the issuer? [Y/N]	Yes	X No	
[Y/N kind Fun	ny portion of the interest paid in kind? I] Enter "N" if the interest may be paid in I but is not actually paid in kind or if the d has the option of electing in-kind ment and has elected to be paid in-kind.	Yes	X No	
	convertible securities, also provide:			
i. N	Andatory convertible? [Y/N]	Yes	No	
ii. C	Contingent convertible? [Y/N]	Yes	No	
a	Description of the reference instrument, in lenominated, as well as CUSIP of referen and ISIN are not available), or other identi f other identifier provided, indicate the typ	nce instrument, ISIN (if the fier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if	
r	Conversion ratio per US\$1000 notional, or elevant currency, indicating the relevant conversion ratio.			
	Delta (if applicable).			
Item C	c.10. For repurchase and reverse repur	chase agreements, al	so provide:	
	bt securities, also provide:	chase agreements, ar	so provide.	
a. Sele tran repu agre and repu	ect the category that reflects the saction (repurchase, reverse urchase). Select "repurchase eement" if the Fund is the cash lender receives collateral. Select "reverse urchase agreement" if the Fund is the h borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Cou	interparty.			
	, ,			

i.

Highly Liquid Investments

 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 		No No	
ii. If N, provide the name and LEI (if any) of			
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i-	r are subject to the re		
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).	1		
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 o loan.	n		
NPORT-P: Part C: Sch	nedule of F	Portfolio Inv	estments
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 Am	nerica	
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.	254900HROIFWPR U.S. Treasury Bills	GM1V77	

investment.

d. CUSIP (if any).

e. At least one of the following other identifiers:

Identifier.

ISIN

US912796G293

Identifier.

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	18000000.00	
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. d. Percentage value compared to net assets of the Fund.	17999667.00	
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 each of the following:	category 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 backe 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 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 companies, provide the liquidity classicategories as specified in rule 22e-4 [classifications, indicate the percentage.	r portfolio investments of open-end man ification(s) for each portfolio investment 17 CFR 270.22e-4]. For portfolio investr e amount attributable to each classificat	among the following nents with multiple liquidity
i. Highly Liquid Investmentsii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		

Category.	N/A	
Percentage.	N/A	
	is applicable. y choose to indicate the percent only in the following circumstanc	age amount of a holding attributable es: (1) if portions of the position have
differing liquidity features that justify advisers with differing liquidity views of how long it would take to liquidate reasonably anticipated trading). In (1 trade size for each portion of the pos	; or (3) if the fund chooses to cla the entire position (rather than) and (2), a fund would classify	assify the position through evaluation basing it on the sizes it would
Item C.8.		
Indicate the level within the fair value hierard 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).	е	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2021-05-25	
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	
ii. yuinaanzaa rata.		
c. Currently in default? [Y/N]	Yes	X No
 d. Are there any interest payments in arrears or have any coupon payments been legal deferred by the issuer? [Y/N] 		No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid kind but is not actually paid in kind or if th Fund has the option of electing in-kind payment and has elected to be paid in-kir	in e	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 instrumen denominated, as well as CUSIP of refe and ISIN are not available), or other id- If other identifier provided, indicate the	erence instrument, ISIN (if CUSI entifier (if CUSIP, ISIN, and tick	P is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notiona relevant currency, indicating the releva conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also no	rovide:
For debt securities, also provide:		-
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase"	Repurchase	Reverse 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.		
 i. Cleared by central counterparty? [Y/N] Y, provide the name of the central counterparty. Value 	If 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 issue aggregated in responding to Items C.10.f.i 	r are subject to the repur		
Item C.11. For derivatives, also provide: a. Type of derivative instrument that most			1
closely represents the investment, selecter 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 L		
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 treate 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 of loan.	on		
NPORT-P: Part C: Scl	nedule of Po	rtfolio Inv	estments/
Report the following information for the Fund	and its consolidated sub	sidiaries.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	United States of Americ	ca	
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.	254900HROIFWPRGM	11V77	
c. Title of the issue or description of the investment.	U.S. Treasury Bills		
d. CUSIP (if any).	912796F20		
e. At least one of the following other identified	rs:		
Identifier.	ISIN		
ISIN.	US912796F204		
Identifier.			
	Ticker (if ISIN is not ava	ailable)	
Ticker (if ISIN is not available).	Ticker (if ISIN is not ava	ailable)	
Ticker (if ISIN is not available). Identifier.	Other unique identifier (and ISIN are not availal Indicate the type of idenused	(if ticker ble).	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier	Other unique identifier (and ISIN are not availal Indicate the type of iden	(if ticker ble).	
Identifier. Other unique identifier (if ticker and ISIN are	Other unique identifier (and ISIN are not availal Indicate the type of iden	(if ticker ble).	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	Other unique identifier (and ISIN are not availal Indicate the type of iden	(if ticker ble).	

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	7999928.00		
denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	5.3858		
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 each of the following:	category 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 backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Short-term investment vehicle		
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		
6.1.6., p. 6.1.20 6. 2.1.6. 2.6.			
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.	er		
Item C.6.			
Is the investment a Restricted Security?	Yes	No	
Item C.7.			
a. Liquidity classification information. Fo companies, provide the liquidity classicategories as specified in rule 22e-4 [classifications, indicate the percentag	ification(s) for each portfolio inve 17 CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity	
i. Highly Liquid Investments			
ii. Moderately Liquid Investmentsiii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		
Percentage.	N/A		
b. If attributing multiple classification cate		hich of the three circumstances	
listed in the Instructions to Itom C 7 is			

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	2 3	N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2021-04-27		
 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 identifier provided, indicate the typiv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio. 	ce instrument, ISIN (if C fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is not	USIP is not availa ticker are not avai in U.S. dollars, pe	ble), ticker (if CUSIP ilable).
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreemente els	o provido:	
	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.			
 i. 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.		1
c. Tri-party?	Yes	No	
d. Repurchase rate.			1
]
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 No 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 Yes No 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 Yes No the Fund? 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 254900HROIFWPRGM1V77 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 U.S. Treasury Bills investment. d. CUSIP (if any). 912796A33 e. At least one of the following other identifiers: Identifier. ISIN ISIN. US912796A338 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 15000000.00 Units Principal amount Description of other units. b. Currency. Indicate the currency in which United States Dollar the investment is denominated.

14999767.50

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.	10.	0982				
	em C.3. Indicate payoff profile among the spond N/A to this Item and respond to th					vative	s,
Pa	ayoff profile.	X	Long		Short		N/A
	em C.4. Asset and issuer type. Select the ach of the following:	cate	egory that most clos	ely id	entifies the instrun	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.		Short-term investment vehicle				
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.		J.S. Treasury				
lte	em C.5. Country of investment or issuer.						
	Report the ISO country code that	Ī	 JS				
	corresponds to the country where the issue is organized.	r L					
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.	er					
lte	em C.6.						
ls	the investment a Restricted Security?		Yes	X	No		
lte	em C.7.						
i. ii. iii. iv.	companies, provide the liquidity classicategories as specified in rule 22e-4 [classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments	ficat 17 C	ion(s) for each portfoli FR 270.22e-4]. For po	o inve ortfolio	stment among the f investments with m	ollowir	ng
C	ategory.		N/A				
Pe	ercentage.		N/A				
b.	If attributing multiple classification cate listed in the Instructions to Item C.7 is			cate w	hich of the three cir	cumst	ances
	Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the	ly in eatir or (3	the following circumst ng the portions separa) if the fund chooses to	tances tely; (2 o clas	s: (1) if portions of th 2) if a fund has mult sify the position thro	ne posi iple su ough e	ition have lb- valuation

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	X 1	2 3 N/A	
practical expedient). Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2021-05-27		
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None		
II. Alliualized fate.	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 relevant currency, indicating the relevant of conversion ratio. 	ice instrument, ISIN (if C fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is not	USIP is not available), ticker (if CUSIF ticker are not available). in U.S. dollars, per 1000 units of the	•
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	rchaeo agroomonte ale	o provide:	
For debt securities, also provide:	chase agreements, als	o 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 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.	ire subject to the repurch		be
Item 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).

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 of America

254900HROIFWPRGM1V77

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

a. Name of issuer (if any).

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).	9127964Y2
e. At least one of the following other identifier	S:
Identifier.	ISIN
ISIN.	US9127964Y20
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	3000000.00
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.	2999988.00
d. Percentage value compared to net assets of the Fund.	2.0197

Payot	f profile.	X Long		Short	N/A
		R			P
	C.4. Asset and issuer type. Select th of the following:	e category that mos	t closely id	dentifies the ir	nstrument among
a. As	set type (short-term investment vehicle		stment		
	g., money market fund, liquidity pool, o er cash management vehicle),	vehicle			
	urchase agreement, equity-common,				
	uity-preferred, debt, derivative-				
	nmodity, derivative-credit, derivative- uity, derivative-foreign exchange,				
der	ivative-interest rate, derivatives-other,				
	uctured note, loan, ABS-mortgage back curity, ABS-asset backed commercial	ked			
	per, ABS-collateralized bond/debt				
	igation, ABS-other, commodity, real				
	ate, other).				
It "C	other," provide a brief description.				
. loo	uar tuna (aarmarata II.C. Traasum, II.C			7	
	uer type (corporate, U.S. Treasury, U.S /ernment agency, U.S. government	S. U.S. Treasury			
spo	onsored entity, municipal, non-U.S.				
	vereign, private fund, registered fund, er).				
	other," provide a brief description.				
tem	C.5. Country of investment or issuer			_	
	port the ISO country code that responds to the country where the issu	US			
	organized.	ICI			
	ifferent from the country where the issu	uer			
	organized, also report the ISO country de that corresponds to the country of				
inv	estment or issuer based on the				
	ncentrations of the risk and economic posure of the investments.				
tem					
s the	investment a Restricted Security?	Yes	X	No	
tem	C.7.				
э.	Liquidity classification information. For	or portfolio investmer	its of open-	end manageme	ent investment
	companies, provide the liquidity class	sification(s) for each	oortfolio inv	estment among	g the following
	categories as specified in rule 22e-4 classifications, indicate the percentage				with multiple liquidit
	Highly Liquid Investments	go amount attributabl	0 10 00011 0		
i.	Moderately Liquid Investments				
ii.	Less Liquid Investments				
٧.	Illiquid Investments				
Cate	jory.	N/A			
Perce	ntage.	N/A			
٥.	If attributing multiple classification ca		g, indicate	which of the the	ree circumstances
	listed in the Instructions to Item C.7 i Instructions to Item C.7 Funds may	• •	ne nercenta	ige amount of a	holding attributable
	to multiple classification categories of				
	differing liquidity features that justify				
	advisers with differing liquidity views of how long it would take to liquidate				
	reasonably anticipated trading). In (1) and (2), a fund wou			
	trade size for each portion of the pos	ition.			
tem					
	ite the level within the fair value hierard ch the fair value measurements fall	chy X 1	2	3	N/A
	ant to U.S. Generally Accepted				
Ассоі	unting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the	9			
\ 1 - -					

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.	2021-04-15		
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		
ii. 7 iiiiddii20d fato.	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 C fier (if CUSIP, ISIN, and	USIP is not available), ticker (if Cl	
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of conversion ratio.			
v. Delta (if applicable).			
, ,,			
	chase agreements, als	o provide:	
Item C.10. For repurchase and reverse repur	chase agreements, als	o provide:	
	chase agreements, als	o provide: Reverse Repurchase	
Item C.10. For repurchase and reverse repur 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.	_	Reverse	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	_	Reverse	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value	Repurchase Yes	Reverse Repurchase	
Item C.10. For repurchase and reverse repure 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. b. Counterparty. i. 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 contents of the central counterparty.	Repurchase Yes	Reverse Repurchase	
Item C.10. For repurchase and reverse repure 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. b. Counterparty. i. 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 contral counterparty?	Repurchase Yes ounterparty.	Reverse Repurchase	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate.	Repurchase Yes ounterparty.	Reverse Repurchase	
Item C.10. For repurchase and reverse repure 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. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate. e. Maturity date.	Yes ounterparty. Yes	Reverse Repurchase No No	
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate.	Yes ounterparty. Yes the securities subject to are subject to the repurch	Reverse Repurchase No No No the repurchase agreement (i.e.,	may be
Item C.10. For repurchase and reverse repur 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. b. Counterparty. i. 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 c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer as	Yes ounterparty. Yes the securities subject to are subject to the repurch	Reverse Repurchase No No No the repurchase agreement (i.e.,	nay be
Item C.10. For repurchase and reverse repure. 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. b. Counterparty. i. 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 c. Tri-party? 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.	Yes ounterparty. Yes the securities subject to are subject to the repurch	Reverse Repurchase No No No the repurchase agreement (i.e.,	nay be
Item C.10. For repurchase and reverse repure. 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. b. Counterparty. i. 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 c. Tri-party? 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 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 ounterparty. Yes the securities subject to are subject to the repurch	Reverse Repurchase No No No the repurchase agreement (i.e.,	may be

Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	t		
representing cash collateral. b. Does any portion of this investment represent non-cash collateral that is treate as a Fund asset and received for loaned securities?	Yes 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?	y Yes	X No	
If Yes, provide the value of the securities of loan.	on		
NPORT-P: Part C: Sc			estments
Report the following information for the Fund	i and its consolidated sub	sidiaries.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	United States of Americ	ca	
 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. 	254900HROIFWPRGM	1V77	
c. Title of the issue or description of the investment.	U.S. Treasury Bills		
d. CUSIP (if any).	912796F87		
e. At least one of the following other identifie	rs:		
Identifier.	ISIN		
ISIN.	US912796F873		
Identifier.	Ticker (if ISIN is not ava	ailable)	
Ticker (if ISIN is not available).			
Identifier.	Other unique identifier and ISIN are not availa Indicate the type of identified used	ble).	
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	10600000.00		
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.	10599878.10		
d. Percentage value compared to net assets of the Fund.	7.1361		
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

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 Short-term investment (e.g., money market fund, liquidity pool, or vehicle 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. b. Issuer type (corporate, U.S. Treasury, U.S. U.S. Treasury 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 US 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. 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 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 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 N/A 2 3 in which the fair value measurements fall pursuant to U.S. Generally Accepted

Item C.9. For debt securities

practical expedient).

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

For debt securities, also provide:			
a. Maturity date.	2021-05-11		
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		
ii. / tillidaii20d fato.	U		
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, an	CUSIP is not available), ticker (if CUSI	
iv. Conversion ratio per US\$1000 notional, or		ot in U.S. dollars, per 1000 units of the	
relevant currency, indicating the relevant conversion ratio.			ach
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, a	lso 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 cc. 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.	re subject to the repur		/ 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?	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 treate 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?	y Yes X No
If Yes, provide the value of the securities of loan.	on
NPORT-P: Part C: Sc	hedule 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).	912796D97
e. At least one of the following other identified	rs:
Identifier.	ISIN
ISIN.	US912796D977
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	4600000.00
Units Description of attacounits	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	4599963.20
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
d. Percentage value compared to net assets of the Fund.	3.0968
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
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 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.	Short-term investment vehicle	
 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	
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
	Yes	NO
Item C.7.		
 a. Liquidity classification information. For proceedings of companies, provide the liquidity classification in rule 22e-4 [17 classifications, indicate the percentage in the image of classifications in the image of classification information. For proceedings of classification in the information information in the classification in the information in the	cation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	estment among the following o investments with multiple liquidity
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 iv. Illiquid Investments	cation(s) for each portfolio inve CFR 270.22e-4]. For portfolic amount attributable to each cla	estment among the following o investments with multiple liquidity
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 iv. Illiquid Investments Category.	eation(s) for each portfolio inverse (CFR 270.22e-4]. For portfolio amount attributable to each class	estment among the following o investments with multiple liquidity
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 iv. Illiquid Investments	eation(s) for each portfolio invertices (CFR 270.22e-4]. For portfolio amount attributable to each classification (N/A) N/A ories to the holding, indicate well as the holding indicate	estment among the following of investments with multiple liquidity assification.
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 iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification category.	N/A N/A ories to the holding, indicate woplicable. oose to indicate the percentage in the following circumstances ating the portions separately; (3) if the fund chooses to class entire position (rather than band (2), a fund would classify using the portion of the percentage of the fund chooses to class the fund chooses to class the fund (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2)).	estment among the following investments with multiple liquidity assification. which of the three circumstances ge amount of a holding attributable is: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would
companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage as i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is an all instructions to Item C.7 Funds may chapter 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	N/A N/A ories to the holding, indicate woplicable. oose to indicate the percentage in the following circumstances ating the portions separately; (3) if the fund chooses to class entire position (rather than band (2), a fund would classify using the portion of the percentage of the fund chooses to class the fund chooses to class the fund (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2)).	estment among the following investments with multiple liquidity assification. which of the three circumstances ge amount of a holding attributable is: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would
companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage as i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is as Instructions to Item C.7 Funds may che 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	N/A N/A ories to the holding, indicate woplicable. oose to indicate the percentage in the following circumstances ating the portions separately; (3) if the fund chooses to class entire position (rather than band (2), a fund would classify using the portion of the percentage of the fund chooses to class the fund chooses to class the fund (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2), a fund would classify using the position (rather than band (2)).	estment among the following investments with multiple liquidity assification. which of the three circumstances ge amount of a holding attributable is: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would
companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage as i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is an a lustructions to Item C.7 Funds may cheat 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 litem 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	N/A N/A ories to the holding, indicate woplicable. cose to indicate the percentagin the following circumstances ating the portions separately; (3) if the fund chooses to class entire position (rather than band (2), a fund would classify usin.	estment among the following of investments with multiple liquidity assification. The provided in the investment of a holding attributable is: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would sing the reasonably anticipated
companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage as i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categories is listed in the Instructions to Item C.7 is a listed in the Instructions to Item C.7 Funds may chook to multiple classification categories only differing liquidity features that justify treas 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 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).	N/A N/A ories to the holding, indicate woplicable. cose to indicate the percentagin the following circumstances ating the portions separately; (3) if the fund chooses to class entire position (rather than band (2), a fund would classify usin.	estment among the following of investments with multiple liquidity assification. The provided in the investment of a holding attributable is: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would sing the reasonably anticipated
companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage as i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed 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 treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade 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	N/A N/A ories to the holding, indicate woplicable. cose to indicate the percentagin the following circumstances ating the portions separately; (3) if the fund chooses to class entire position (rather than band (2), a fund would classify usin.	estment among the following of investments with multiple liquidity assification. The provided in the investment of a holding attributable is: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would sing the reasonably anticipated
companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage ii. Highly Liquid Investments iii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Vercentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che 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 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 For debt securities, also provide:	N/A N/A N/A ories to the holding, indicate woplicable. oose to indicate the percentagin the following circumstances ating the portions separately; (3) if the fund chooses to class entire position (rather than band (2), a fund would classify usin.	estment among the following of investments with multiple liquidity assification. The provided in the investment of a holding attributable is: (1) if portions of the position have 2) if a fund has multiple subsify the position through evaluation asing it on the sizes it would sing the reasonably anticipated

Select the category that most closely		
reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.	0	
,		
c. Currently in default? [Y/N]	Yes	x No
c. Currently in deladit: [1/N]	165	X NO
d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	x 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	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 identified other identifier provided, indicate the type iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of 	ice instrument, ISIN (if (fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is no	CUSIP is not available), ticker (if CUSIP is ticker are not available). t in U.S. dollars, per 1000 units of the
conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repur	chase agreements, al	so provide:
For debt securities, also provide:		
Select the category that reflects the transaction (repurchase, reverse	Repurchase	Reverse Repurchase
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.		
 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.	re 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).		
outer).		
,		
Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral	Yes	X No
Item C.12. Securities lending. a. Does any amount of this investment	Yes	X No

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?	Yes X No
If Yes, provide the value of the securities of loan.	on
NPORT-P: Part C: Scl	hedule 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).	912796D89
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US912796D894
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	6300000.00
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.	6300000.00
d. Percentage value compared to net assets of the Fund.	4.2413
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
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 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,	Short-term investment vehicle

	com equi deriv struc secu pape oblig	ty-preferred, debt, derivative- modity, 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).	t											
	If "ot	her," provide a brief description.												
b.	gove spor sove othe	er type (corporate, U.S. Treasury, U.S. ernment agency, U.S. government asored entity, municipal, non-U.S. ereign, private fund, registered fund, r). ther," provide a brief description.	U.	S.	Treasury	,								
			_						I					
lte	em C	.5. Country of investment or issuer.												
a.	corre	ort the ISO country code that esponds to the country where the issuer ganized.	US	3										
b.	If dif	ferent from the country where the issue												
	inves	ganized, also report the ISO country that corresponds to the country of stment or issuer based on the centrations of the risk and economic psure of the investments.												
lte	em C													
ls	the i	nvestment a Restricted Security?		Υ	es			X	No					
lte	em C	.7.												
a.		Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage	catio 7 CF	n(s R 2	s) for eac 270.22e-4	h po 4]. Fo	rtfoli or po	io inve ortfolic	stme inve	nt a	mong onto	the f	ollowi	ng
i. ii.		Highly Liquid Investments												
iii.		Moderately Liquid Investments Less Liquid Investments												
iv		Illiquid Investments												
C	atego	ory.	N	/ A										
Р	ercen	tage.	N,	/ A										
b.		If attributing multiple classification cate listed in the Instructions to Item C.7 is a	applio	cab	le.									
		Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	y in the ating r (3) e enter (2) and (2)	ne j th if th tire	following e portion ne fund c position	circons se hoos (rath	ums para ses t ser t	tances ately; (to clas han ba	s: (1) 2) if a sify thasing	if po a fun he p it or	ortions ld has osition n the s	of th mult thro izes	ie pos iple si ough e it wou	ition have ub- evaluation ild
lte	em C	.8.												
in pu Ad M in w	whicursua ccour easu vestnith it (e the level within the fair value hierarchy h the fair value measurements fall nt to U.S. Generally Accepted hing Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the nent does not have a level associated i.e., net asset value used as the al expedient).	']	K	1			2			3			N/A
lte	em C	.9. For debt securities												
		ot securities, also provide:												
		urity date.	20	21	-04-13									
b.	re fo	pon. elect the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). nnualized rate.	No	one	•									

	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 referer and ISIN are not available), or other identi If other identifier provided, indicate the typ	nce instrument, ISIN ifier (if CUSIP, ISIN,	I (if CUSIP is not availa , and ticker are not ava
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant of conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements	s also provide:
	i onase agreement	s, aiso provide.
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	Repurchase	Reverse 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.		
 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 cc. 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 re	
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	X No
	11	

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 of loan.	
NPORT-P: Part C: Scl	hedule 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
 Title of the issue or description of the investment. 	U.S. Treasury Bills
d. CUSIP (if any).	912796A25
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US912796A254
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	13000000.00
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.	12999733.50
d. Percentage value compared to net assets of the Fund.	8.7518
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
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 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,	Short-term investment vehicle

	structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	d
	If "other," provide a brief description.	
ŀ	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
ļ	them 0.5. Occupancy of investment on increase	
	Item C.5. Country of investment or issuer.	
á	 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.	
I	Item C.6.	
I	Is the investment a Restricted Security?	Yes X No
ı	Item C.7.	
	companies, provide the liquidity classifi categories as specified in rule 22e-4 [1	portfolio investments of open-end management investment ication(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
	ii. Moderately Liquid Investments	
	iii. Less Liquid Investments	
į	iv. Illiquid Investments	
	Category.	N/A
F	Percentage.	N/A
k	listed in the Instructions to Item C.7 is a	• •
	Instructions to Itam C 7 Funds may of	hoose to indicate the percentage amount of a holding attributable
	to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the	y in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple sub-r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
ı	to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a	eating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
I ii F F F I ii	to multiple classification categories only differing liquidity features that justify tre 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	pating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
i F I i i	to multiple classification categories only differing liquidity features that justify tre 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 of the position of 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	pating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
	to multiple classification categories only differing liquidity features that justify tre 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 of the position of 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).	pating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
	to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; of of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position of the position of the position 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).	pating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
	to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position of the posi	sating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. / X 1 2 3 N/A
	to multiple classification categories only differing liquidity features that justify tre 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 litem 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 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).	pating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. / X 1 2 3 N/A None
	to multiple classification categories only differing liquidity features that justify tre 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 litem 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 For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the	eating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. 7
	to multiple classification categories only differing liquidity features that justify tre 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 litem 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 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).	pating the portions separately; (2) if a fund has multiple sub- r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. / X 1 2 3 N/A None

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. f. For convertible securities, also provide:	Yes	x No
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 iv. Conversion ratio per US\$1000 notional, or 	nce instrument, ISIN (if ifier (if CUSIP, ISIN, ar be of identifier used.	CUSIP is not available), ticker (if CUSIP not ticker are not available).
relevant currency, indicating the relevant conversion ratio.	currency. If there is mo	ore than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements, a	ilso 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 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 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).		
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

obligation, ABS-other, commodity, real

If "other," provide a brief description.

estate, other).

NPORT-P: Part C: Schedule of Portfolio Investments

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

1	
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).	912796G37
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US912796G376
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	2000000.00
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.	1999967.00
d. Percentage value compared to net assets of the Fund.	1.3464
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
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 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 backs security, ABS-asset backed commercial paper, ABS-collateralized bond/debt	

b. Issuer type (corporate, U.S. Treasury, U.S.	III C. Traccurry
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.	
Item C.5. Country of investment or issuer.	
a. Report the ISO country code that	US
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. Item C.6.	
Is the investment a Restricted Security?	Yes X No
Item C.7.	
	portfolio investments of open-end management investment
companies, provide the liquidity classific categories as specified in rule 22e-4 [17	cation(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	INVA
Category.	N/A
Percentage.	N/A
b. If attributing multiple classification categ listed in the Instructions to Item C.7 is a	pories to the holding, indicate which of the three circumstances pplicable.
	noose to indicate the percentage amount of a holding attributable
	in the following circumstances: (1) if portions of the position have ating 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
	e entire position (rather than basing it on the sizes it would nd (2), a fund would classify using the reasonably anticipated
trade size for each portion of the positio	
Item 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 the	
practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2021-06-01
b. Coupon.	
 Select the category that most closely reflects the coupon type among the 	None
following (fixed, floating, variable, none).	
ii. Annualized rate.	0
O compared to its all a facility DV/NII	Was No
c. Currently in default? [Y/N]	Yes X No
d Are there can interest and a	Voc VV No
 d. Are there any interest payments in arrears or have any coupon payments been legally 	Yes X 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	Yes X No
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:	_	_	_		1		
	i. Mandatory convertible? [Y/N]	L	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 identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, or	nce in ifier (ne of r, if b	nstrument, ISIN if CUSIP, ISIN, identifier used. oond currency is	(if CUS) and tick	IP i ker J.S	is not availa are not ava . dollars, pe	able), ticker (if C illable). er 1000 units of	the
	relevant currency, indicating the relevant conversion ratio.	curre	ency. If there is r	more tha	an c	one convers	sion ratio, provi	de each
	v. Delta (if applicable).							
lte	em C.10. For repurchase and reverse repur	cha	se agreements	, also p	rov	/ide:		
	or debt securities, also provide:		D .	_		_		
	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	e	
b.	Counterparty.	_			_			
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 		Yes		1	No	1	
	ii. If N, provide the name and LEI (if any) of c	ount:	erparty.					
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 s						may be
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?		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 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):	/s/ William Rhind
Name:	William Rhind
Title:	President GraniteShares ETF Trust
Date:	

partf.htm	NPORT-EX	1 of 3
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GraniteShares ETF Trust Consolidated Schedule of Investments

GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF March 31, 2021 (Unaudited)

Investments	Principal Amount	Value
UNITED STATES TREASURY OBLIGATIONS - 91.09% ^(a)	 - Iniounit	, uiuc
U.S. Treasury Bill, 0.090%, 04/01/2021	\$ 2,000,000	\$ 2,000,000
U.S. Treasury Bill, 0.040%, 04/06/2021	2,600,000	2,599,999
U.S. Treasury Bill, 0.060%, 04/08/2021 (b)	3,700,000	3,699,998
U.S. Treasury Bill, 0.080%, 04/13/2021 (b)	6,300,000	6,300,000
U.S. Treasury Bill, 0.080%, 04/15/2021	3,000,000	2,999,988
U.S. Treasury Bill, 0.080%, 04/20/2021	4,600,000	4,599,963
U.S. Treasury Bill, 0.060%, 04/22/2021	1,300,000	1,299,995
U.S. Treasury Bill, 0.030%, 04/27/2021	8,000,000	7,999,928
U.S. Treasury Bill, 0.080%, 04/29/2021	7,800,000	7,799,961
U.S. Treasury Bill, 0.060%, 05/04/2021	1,500,000	1,499,990
U.S. Treasury Bill, 0.050%, 05/11/2021 (b)	10,600,000	10,599,878
U.S. Treasury Bill, 0.030%, 05/13/2021	13,000,000	12,999,733
U.S. Treasury Bill, 0.040%, 05/18/2021 (b)	5,900,000	5,899,844
U.S. Treasury Bill, 0.040%, 05/25/2021 (b)	18,000,000	17,999,666
U.S. Treasury Bill, 0.020%, 05/27/2021 (b)	15,000,000	14,999,767
U.S. Treasury Bill, 0.030%, 06/01/2021 (b)	2,000,000	1,999,967
U.S. Treasury Bill, 0.030%, 06/03/2021	3,000,000	2,999,934
U.S. Treasury Bill, 0.020%, 06/08/2021	5,000,000	4,999,953
U.S. Treasury Bill, 0.030%, 06/10/2021	5,000,000	4,999,888
U.S. Treasury Bill, 0.010%, 06/17/2021	12,000,000	11,999,736
U.S. Treasury Bill, 0.020%, 07/20/2021	5,000,000	4,999,803
TOTAL UNITED STATES TREASURY OBLIGATIONS		
(Cost \$135,294,625)		135,297,991
TOTAL INVESTMENTS - 91.09%		
(Cost \$135,294,625)		\$ 135,297,991
Other Assets In Excess Of Liabilities - 8.91%		13,240,476(c)
NET ASSETS (100.00%)		\$ 148,538,467

Rate shown represents the bond equivalent yield to maturity at date of purchase.

A portion or all of the security is owned by GraniteShares BCOM Cayman Limited, a wholly-owned subsidiary of the Fund. See Note 2.

Includes cash which is being held as collateral for futures contracts.

At March 31, 2021, open futures contracts were as follows:

Number					
of				Value/Unrealized	
					Depreciation
				\$ -	
	05/18/21	Long	3,982,875	_	(118,275)
83	05/26/21	Long	8,290,663	336,575	_
321	05/14/21	Long	9,056,213	259,888	_
54	05/06/21	Long	2,183,760	_	(168,305)
1	04/28/21	Long	61,330	_	(4,513)
1	05/26/21	Long	85,780	-	(1,420)
49	04/30/21	Long	4,033,063	234,818	_
108	06/28/21	Long	18,528,479	6,230	_
74	05/14/21	Long	2,130,275	_	(184,975)
89	06/14/21	Long	3,748,680	269,290	_
119	06/30/21	Long	5,850,040	165,050	_
(1	05/17/21	Short	(96,279)	447	_
36	05/17/21	Long	3,466,044	_	(448,865)
122	05/17/21	Long	6,710,763	315,038	_
(4	05/17/21	Short	(220,025)	_	(5,125)
(2	05/17/21	Short	(140,613)	_	(3,363)
66	05/17/21	Long	4,640,213	101,349	_
85	05/12/21	Long	4,313,750	_	(19,200)
426	04/28/21	Long	11,110,080	_	(916,929)
46	04/30/21	Long	3,419,254	_	(21,487)
45	05/26/21	Long	5,519,700	_	(572,180)
122	05/14/21	Long	8,764,175	317,562	_
118	05/14/21	Long	4,993,760	_	(24,460)
173	05/14/21	Long	5,493,096	598,986	_
243	04/30/21	Long	4,019,803	_	(321,071)
128	05/14/21	Long	3,955,200	_	(192,700)
228	04/20/21	Long	13,488,479	_	(41,000)
				\$ 2,605,233	
epreciation)					\$ (1,291,305)
	of Contracts 179 86 83 321 54 1 1 49 108 74 89 119 (1 36 122 (4 (2 66 85 426 46 45 122 118 173 243 128 228	of Contracts Expiration Date 179 05/28/21 86 05/18/21 83 05/26/21 321 05/14/21 54 05/06/21 1 04/28/21 1 05/26/21 49 04/30/21 108 06/28/21 74 05/14/21 89 06/14/21 119 06/30/21 (1) 05/17/21 36 05/17/21 (2) 05/17/21 (2) 05/17/21 42 05/17/21 42 05/17/21 42 04/28/21 45 05/12/21 45 05/26/21 122 05/14/21 118 05/14/21 173 05/14/21 243 04/30/21 128 05/14/21 228 04/20/21	of Contracts Expiration Date Contract 179 05/28/21 Long 86 05/18/21 Long 83 05/26/21 Long 321 05/14/21 Long 54 05/06/21 Long 1 04/28/21 Long 1 05/26/21 Long 49 04/30/21 Long 108 06/28/21 Long 19 06/30/21 Long 119 06/30/21 Long 119 06/30/21 Long 119 06/30/21 Long 119 06/30/21 Long 120 05/17/21 Short 36 05/17/21 Long 122 05/17/21 Long 44) 05/17/21 Short (2) 05/17/21 Long 426 04/28/21 Long 45 05/12/21 Long 45 05/26/21 Long	Of Contracts Expiration Date Type Notional Amount 179 05/28/21 Long \$ 11,153,490 86 05/18/21 Long 3,982,875 83 05/26/21 Long 8,290,663 321 05/14/21 Long 9,056,213 54 05/06/21 Long 2,183,760 1 04/28/21 Long 61,330 1 05/26/21 Long 85,780 49 04/30/21 Long 4,033,063 108 06/28/21 Long 18,528,479 74 05/14/21 Long 2,130,275 89 06/14/21 Long 3,748,680 119 06/30/21 Long 5,850,040 (1) 05/17/21 Short (96,279) 36 05/17/21 Long 3,466,044 122 05/17/21 Long 6,710,763 (4) 05/17/21 Short (140,613) 66 05/17/21 Long	Oof Contracts Expiration Date Type Type Notional Amount Value/Unrealized Appreciation 179 05/28/21 Long \$ 11,153,490 \$ - 86 05/18/21 Long 3,982,875 - 83 05/26/21 Long 8,290,663 336,575 321 05/14/21 Long 9,056,213 259,888 54 05/06/21 Long 2,183,760 - 1 04/28/21 Long 61,330 - 49 04/30/21 Long 85,780 - 49 04/30/21 Long 18,528,479 6,230 74 05/14/21 Long 2,130,275 - 89 06/14/21 Long 3,748,680 269,290 119 06/30/21 Long 5,850,040 165,050 (1) 05/17/21 Short (96,279) 447 36 05/17/21 Long 3,466,044 - 122 05/17/21 Short

⁽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.

The following table summarizes valuation of the Fund's investments under the fair value hierarchy levels as of March 31, 2021:

Investments in Securities at Value		Level 1	 Level 2		Level 3	Total
United States Treasury Obligations	\$	135,297,991	\$ _	\$	_	\$ 135,297,991
Total	\$	135,297,991	\$ _	\$		\$ 135,297,991
Other Financial Instruments	=			_		
Assets						
Futures Contracts	\$	2,605,233	\$ _	\$	_	\$ 2,605,233
Liabilities						
Futures Contracts	\$	(3,896,538)	\$ _	\$	_	\$ (3,896,538)
Total	\$	(1,291,305)	\$ _	\$	_	\$ (1,291,305)

As of March 31, 2021, 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 March 31, 2021, the net assets of GraniteShares BCOM Cayman Limited was \$ 22,261,414, representing 15.0% 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.