Submission Data File

General Information	
Submission Type	NPORT-P
Name*	Jeff Klearman
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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)	

Document Information	
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Document Name 1	partf.htm
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Description 1	
(End Document Information)	

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

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:	********
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	S000056279
Class (Contract) ID	C000177158

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	GraniteShares ETF Trust
b. Investment Company Act file number for	811-23214

Registrant (e.g., 811-)	
c. CIK number of Registrant	0001689873
d. LEI of Registrant	549300ODHHSS5JB0RB94

e. Address and telephone number of Registrant.

Street Address 1	205 Hudson Street 7th floor
Street Address 2	
City	New York
State, if applicable	NEW YORK
Foreign country, if applicable	UNITED STATES OF AMERICA
Zip / Postal code	10013
Telephone number	1-646-876-5143

Item A.2. Information about the Series.

a. Name of Series.	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.	2024-06-30
a. Date as of which information is reported.	2024-03-28

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: Information About the Fund

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

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

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	87394110.62
b. Total liabilities.	35028.55
c. Net assets.	87359082.07

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

a. Assets attributable to miscellaneous securities reported in Part D.	0

b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	19406885.29

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

Amounts payable within one year.

Banks or other financial institutions for borrowings.	0
Controlled companies.	0
Other affiliates.	0
Others.	0

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0
Controlled companies.	0
Other affiliates.	0
Others.	0

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

(i) On a delayed delivery, when-issued, or other firm commitment basis:	0
(ii) On a standby commitment basis:	0
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0
f. Cash and cash equivalents not reported in Parts C and D.	0

Item B.3. Portfolio level risk metrics.

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.	-547.20
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.	-54722.20
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0

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

Investment Grade.

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

Non-Investment Grade.

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

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

(i) the value of each debt security,

(ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;

(iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and

(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

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

Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information:

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

b. Did any securities lending counterparty	[ ] Yes	[X] No

provide any non-cash collateral?	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.	-0.0065
Monthly total returns of the Fund for each of the preceding three months	Month 2.	-0.0265
Monthly total returns of the Fund for each of the preceding three months	Month 3.	-0.0226
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.	-1494594.69
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-172583.50
Monthly net realized gain(loss)	Month 2.	-553434.80
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	476267.90
Monthly net realized gain(loss)	Month 3.	-5075552.57
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	2051604.75
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.	-1494594.69
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-172583.50
Monthly net realized gain(loss)	Month 2.	-553434.80
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	476267.90
Monthly net realized gain(loss)	Month 3.	-5075552.57
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	2051604.75
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	

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

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

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

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

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

Month 1

Monthly net realized gain(loss)	Month 1.	0
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-6771.58

Month 2

Monthly net realized gain(loss)	Month 2.	0
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-11334.12

Month 3

Monthly net realized gain(loss)	Month 3.	250.00
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	8422.32

Item B.6. Flow information.

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

Month 1.

a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	0
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0
c. Total net asset value of shares redeemed or repurchased, including exchanges.	1911584.18

Month 2.

a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	0
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0
c. Total net asset value of shares redeemed or repurchased, including exchanges.	2932180.96

Month 3.

a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	9963372.42
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0
c. Total net asset value of shares redeemed or repurchased, including exchanges.	14318206.39

Item B.7. Highly Liquid Investment Minimum information.

a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	
b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.	
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	[ ] Yes [ ] No [ ] N/A

Item B.8. Derivatives Transactions.

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

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

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.	

Item B.9. Derivatives Exposure for Limited Derivatives Users.

Derivatives Exposure for limited derivatives users. If the Fund is excepted from the rule 18f-4 [17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)], provide the following information:

a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund’s net asset value.	
b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	
c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	
d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund’s derivatives exposure exceeded 10 percent of its net assets during the reporting period.	

Item B.10. VaR information.

VaR information. For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund’s compliance with the applicable VaR test at least once each business day:

a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.	3.25

b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:

i. As applicable, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio.	Bloomberg Commodity Total Return Index
ii. As applicable, the index identifier for the Fund's Designated Index.	BCOMTR
iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio.	100.60
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.	0

Item B.11. Investment Company Act Names Rule Investment Policy

If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d1(a)(2)(i) or (3)(i)], provide the following:

b. The value of the Fund's 80% basket, as defined in rule 35d-1(g)(1), as a percentage of the value of the Fund's assets.	

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.	Natural Gas May24
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).	NGK24
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	260
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
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	

b. Coupon.

i. Select the category that most closely	

reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] ☐ Yes ☐ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] ☐ Yes ☐ No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. ☐ Yes ☐ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] ☐ Yes ☐ No

ii. Contingent convertible? [Y/N] ☐ Yes ☐ No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ☐ Yes ☐ No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? ☐ Yes ☐ No

d. Repurchase rate.

e. Maturity date.

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Natural Gas May24

iii. Expiration date.	2024-04-26
iv. Aggregate notional amount or contract value on trade date.	4583800.00
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: 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.	WTI Crude Oil May24
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).	CLK4
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.	0
d. Percentage value compared to net assets of the Fund.	0
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	WTI Crude Oil May24

iii. Expiration date.	2024-04-22
iv. Aggregate notional amount or contract value on trade date.	7069450.00

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: 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.	Brent Crude Oil Jul24
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).	CON4
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	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 used to calculate value.	0
d. Percentage value compared to net assets of the Fund.	0
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

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

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	[ ] Yes [ ] No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes | No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes | No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] | Yes | No

ii. Contingent convertible? [Y/N] | Yes | No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes | No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? | Yes | No

d. Repurchase rate.

e. Maturity date.

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

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 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).	Long

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

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

Name of issuer.	N/A
Title of issue.	Brent Crude Oil Jul24

iii. Expiration date.	2024-05-31
iv. Aggregate notional amount or contract value on trade date.	7150450.00
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: 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.	Gasoil May24
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).	QSK4
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	32
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment	Derivative-commodity

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

If “other,” provide a brief description. | Commodities Futures Exchange

Item C.5. Country of investment or issuer.

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

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

Item C.6.

Is the investment a Restricted Security? [ ] Yes [X] No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ] Yes	[ ] No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	[ ] Yes	[ ] No
ii. Contingent convertible? [Y/N]	[ ] Yes	[ ] No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes [ ] No
Value	

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 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).	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.	Gasoil May24

iii. Expiration date.	2024-05-10
iv. Aggregate notional amount or contract value on trade date.	2585600.00
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	[ ] 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

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.	Gasoline RBOB May24
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).	XBK4
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	21
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
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).				
ii. Annualized rate.				
c. Currently in default? [Y/N]	[ ]	Yes	[ ]	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ]	Yes	[ ]	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ]	Yes	[ ]	No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes	No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 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	Long

the following (long, short).	

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

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

Name of issuer.	N/A
Title of issue.	Gasoline RBOB May24

iii. Expiration date.	2024-04-30
iv. Aggregate notional amount or contract value on trade date.	2399569.20
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: 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	Heating Oil May24

investment.	
d. CUSIP (if any).	N/A

e. At least one of the following other identifiers:

Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	HOK4
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	17
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

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

collateralized bond/debt obligation, ABS-other, commodity, real estate, other).

If “other,” provide a brief description.

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).

Other

If “other,” provide a brief description.

Commodities Futures Exchange

Item C.5. Country of investment or issuer.

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

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. Highly Liquid Investments

Percentage. 100

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

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

Item C.8.

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

[X] 1 [ ] 2 [ ] 3 [ ] N/A

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.	
e. Maturity date.	

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Heating Oil May24

iii. Expiration date.	2024-04-30
iv. Aggregate notional amount or contract value on trade date.	1872607.80
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	[ ] Yes	[X] 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 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.	Live Cattle Jun24
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).	LCM4
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment.

Balance	43
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
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile. [ ] Long [ ] Short [X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ] Yes	[ ] No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	[ ] Yes	[ ] No

ii. Contingent convertible? [Y/N]	[ ] Yes	[ ] No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Live Cattle Jun24

iii. Expiration date.	2024-06-28
iv. Aggregate notional amount or contract value on trade date.	3100300.00
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: 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.	Lean Hogs Jun24
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).	LHM4
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.	0
d. Percentage value compared to net assets of the Fund.	0

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Lean Hogs Jun24

iii. Expiration date.	2024-06-14
iv. Aggregate notional amount or contract value on trade date.	2191320.00
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: 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.	Wheat - Chicago May24
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 K4
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	78
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

e. If the Fund is required to adopt a policy as described in rule

	35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ] Yes	[ ] No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	[ ] Yes	[ ] No
ii. Contingent convertible? [Y/N]	[ ] Yes	[ ] No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Wheat - Chicago May24

iii. Expiration date.	2024-05-14
iv. Aggregate notional amount or contract value on trade date.	2184975.00
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: 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.	Wheat - Kansas May24
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).	KWK4

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.	0
d. Percentage value compared to net assets of the Fund.	0
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	

c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes	No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 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.	Wheat - Kansas May24

iii. Expiration date.	2024-05-14
iv. Aggregate notional amount or contract value on trade date.	1433862.50
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: 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.	Corn May24
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 K4
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	210
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable? [ ]

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

Payoff profile. [ ] Long [ ] Short [X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse	Repurchase	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 counterparty.

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

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

Item C.11. For derivatives, also provide:

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

b. Counterparty.

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

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Corn May24

iii. Expiration date.	2024-05-14
iv. Aggregate notional amount or contract value on trade date.	4641000.00
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or	0

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?	[ ] 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.	Soybeans May24
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 K4
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	80
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
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes	No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Soybeans May24

iii. Expiration date.	2024-05-14
iv. Aggregate notional amount or contract value on trade date.	4766000.00
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: 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.	Soybean Oil May24
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).	BOK4
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	100
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable? [ ]

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

Payoff profile. [ ] Long [ ] Short [X] N/A

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

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

derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	
If "other," provide a brief description.	
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other
If "other," provide a brief description.	Commodities Futures Exchange

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

Indicate the level within the fair value [X] 1 [ ] 2 [ ] 3 [ ] N/A 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] — Yes / No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] — Yes / No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. — Yes / No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] — Yes / No

ii. Contingent convertible? [Y/N] — Yes / No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 counterparty (including a central counterparty).

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

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

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

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

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

Name of issuer.	N/A
Title of issue.	Soybean Oil May24

iii. Expiration date.	2024-05-14
iv. Aggregate notional amount or contract value on trade date.	2877000.00
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: 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.	Soybean Meal May24
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).	SMK4
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	82
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile. [ ] Long [ ] Short [X] N/A

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

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

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.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ] Yes	[ ] No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	[ ] Yes	[ ] No

ii. Contingent convertible? [Y/N] | [ ] Yes | [ ] No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | [ ] Yes | [ ] No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? | [ ] Yes | [ ] No

d. Repurchase rate.

e. Maturity date.

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

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 counterparty (including a central counterparty).

Name of counterparty. | CME Clearing House

LEI (if any) of counterparty. | LCZ7XYGSLJUHFXXNXD88

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

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

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

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

Name of issuer.	N/A
Title of issue.	Soybean Meal May24

iii. Expiration date.	2024-05-14
iv. Aggregate notional amount or contract value on trade date.	2769140.00
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: 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.	Aluminum May24
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).	LAK24
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	62
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	GB
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6.

Is the investment a Restricted Security?	[ ] Yes	[X] No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

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 counterparty (including a central counterparty).

Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81

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

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.	Aluminum May24

iii. Expiration date.	2024-05-13
iv. Aggregate notional amount or contract value on trade date.	3597519.00
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: 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.	Copper May24
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).	HGK4
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	48
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

e. If the Fund is required to adopt a policy as described in rule

35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ] Yes	[ ] No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	[ ] Yes	[ ] No
ii. Contingent convertible? [Y/N]	[ ] Yes	[ ] No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Copper May24

iii. Expiration date.	2024-05-29
iv. Aggregate notional amount or contract value on trade date.	4808400.00
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: 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.	Zinc May24
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).	LXK4

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	33
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	GB
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6.

Is the investment a Restricted Security? [ ] Yes [X] No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

[X] 1 [ ] 2 [ ] 3 [ ] N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	

c. Currently in default? [Y/N] | Yes | No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] | Yes | No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes | No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] | Yes | No

ii. Contingent convertible? [Y/N] | Yes | No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes | No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? | Yes | No

d. Repurchase rate.

e. Maturity date.

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

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.	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.	Zinc May24

iii. Expiration date.	2024-05-13
iv. Aggregate notional amount or contract value on trade date.	1997069.25
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	[ ] Yes	[X] No
If Yes, provide the value of the investment representing cash collateral.		
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.	Nickel May24
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).	LNK4
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	23
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable? [ ]

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

Payoff profile. [ ] Long [ ] Short [X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	GB
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6.

Is the investment a Restricted Security?		Yes	X	No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse	Repurchase	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 counterparty.

c. Tri-party? — [ ] Yes [ ] No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

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

b. Counterparty.

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

Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81

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

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.	Nickel May24

iii. Expiration date.	2024-05-13
iv. Aggregate notional amount or contract value on trade date.	2299376.70
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or	0

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?	[ ] 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.	Nickel May24
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).	LNK4
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 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
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

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

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6.

Is the investment a Restricted Security?	[ ] Yes	[X] No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	[ ] Yes [ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes [ ] No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. | Yes | No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] | Yes | No

ii. Contingent convertible? [Y/N] | Yes | No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. | Yes | No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? | Yes | No

d. Repurchase rate.

e. Maturity date.

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

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 counterparty (including a central counterparty).

Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81

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

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

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

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

Name of issuer.	N/A
Title of issue.	Nickel May24

iii. Expiration date.	2024-05-13
iv. Aggregate notional amount or contract value on trade date.	99972.90
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: 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.	Lead May24
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).	LLK4
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	14
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable? [ ]

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

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

derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	
If “other,” provide a brief description.	
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other
If “other,” provide a brief description.	Commodities Futures Exchange

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	GB
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6.

Is the investment a Restricted Security?		Yes	X	No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

Indicate the level within the fair value	X	1		2		3		N/A

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] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 counterparty (including a central counterparty).

Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81

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

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.	Lead May24

iii. Expiration date.	2024-05-13
iv. Aggregate notional amount or contract value on trade date.	715956.50
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: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Gold Jun24
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).	GCM4
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	60
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
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ] Yes	[ ] No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	[ ] Yes	[ ] No

ii. Contingent convertible? [Y/N] — Yes [ ] No [ ]

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. — Yes [ ] No [ ]

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? — Yes [ ] No [ ]

d. Repurchase rate.

e. Maturity date.

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

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 counterparty (including a central counterparty).

Name of counterparty. — CME Clearing House

LEI (if any) of counterparty. — LCZ7XYGSLJUHFXXNXD88

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

i. Payoff profile, selected from among the following (long, short). — 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.	Gold Jun24

iii. Expiration date.	2024-06-26
iv. Aggregate notional amount or contract value on trade date.	13430400.00
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: 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.	Silver May24
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).	SIK4
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	33
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
	e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

[X] 1 [ ] 2 [ ] 3 [ ] N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. Yes No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes No

ii. Contingent convertible? [Y/N] Yes No

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

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

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

v. Delta (if applicable).

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Yes No

Value

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? Yes No

d. Repurchase rate.

e. Maturity date.

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

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 counterparty (including a central counterparty).

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

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

i. Payoff profile, selected from among the following (long, short).	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.	Silver May24

iii. Expiration date.	2024-05-29
iv. Aggregate notional amount or contract value on trade date.	4111140.00
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: 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.	Sugar May24
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).	SBK4
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	101
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

e. If the Fund is required to adopt a policy as described in rule

	35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

[X] 1 [ ] 2 [ ] 3 [ ] N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] [ ] Yes [ ] No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] [ ] Yes [ ] No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. [ ] Yes [ ] No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] [ ] Yes [ ] No

ii. Contingent convertible? [Y/N] [ ] Yes [ ] No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes	No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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 counterparty (including a central counterparty).

Name of counterparty.	ICE Clear US
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29

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.	Sugar May24

iii. Expiration date.	2024-04-30
iv. Aggregate notional amount or contract value on trade date.	2547462.40
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	[ ] 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.	Cotton May24
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).	CTK4

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	33
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?

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

Payoff profile. [ ] Long [ ] Short [X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

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

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

[X] 1 [ ] 2 [ ] 3 [ ] N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	

c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ] Yes	[ ] No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	[ ] Yes	[ ] No
ii. Contingent convertible? [Y/N]	[ ] Yes	[ ] No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

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.	ICE Clear US
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29

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.	Cotton May24

iii. Expiration date.	2024-05-08
iv. Aggregate notional amount or contract value on trade date.	1507770.00
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: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Coffee May24
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).	KCK4
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	37
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

e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable? [ ]

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

Payoff profile.	[ ] Long	[ ] Short	[X] N/A

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

a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	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.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	[ ] Yes	[ ] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	[ ] Yes	[ ] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	[ ] Yes	[ ] No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	[ ] Yes	[ ] No
ii. Contingent convertible? [Y/N]	[ ] Yes	[ ] No

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

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

a. Select the category that reflects the transaction (repurchase, reverse	[ ] Repurchase	[ ] 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 counterparty.

c. Tri-party? [ ] Yes [ ] No

d. Repurchase rate.

e. Maturity date.

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

Item C.11. For derivatives, also provide:

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

b. Counterparty.

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

Name of counterparty.	ICE Clear US
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29

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.	Coffee May24

iii. Expiration date.	2024-05-20
iv. Aggregate notional amount or contract value on trade date.	2620293.75
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or	0

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?	[ ] 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).	912797HT7

e. At least one of the following other identifiers:

Identifier.	ISIN
ISIN.	US912797HT78
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	20000000.00
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.	19808875.00
d. Percentage value compared to net assets of the Fund.	22.6752
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	X Long	Short	N/A

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

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the	

issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6.

Is the investment a Restricted Security?	[ ] Yes	[X] No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	2024-06-06	
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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

Item C.11. For derivatives, also provide:

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

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	[ ] Yes	[X] No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796CX5

e. At least one of the following other identifiers:

Identifier.	ISIN
ISIN.	US912796CX52
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	25000000.00
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.	24937917.50
d. Percentage value compared to net assets of the Fund.	28.5465
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	[X] Long	[ ] Short	[ ] N/A

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

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6.

Is the investment a Restricted Security?	[ ] Yes	[X] No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	2024-04-18	
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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

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

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

v. Delta (if applicable).	

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	[ ] Yes	[ ] No
Value		

ii. If N, provide the name and LEI (if any) of counterparty.

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

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

Item C.11. For derivatives, also provide:

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

Item C.12. Securities lending.

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912797HF7

e. At least one of the following other identifiers:

Identifier.	ISIN
ISIN.	US912797HF74
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	30000000.00
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.	29956383.30
d. Percentage value compared to net	34.2911

assets of the Fund.	e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?	

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

Payoff profile.	X Long	Short	N/A

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

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

Item C.5. Country of investment or issuer.

a. Report the ISO country code that corresponds to the country where the issuer is organized.	US
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6.

Is the investment a Restricted Security?	Yes	X No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.	Highly Liquid Investments
Percentage.	100

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

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

Item C.8.

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	2024-04-11	
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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

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

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

v. Delta (if applicable). [ ]

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

For debt securities, also provide:

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

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. [ ] Yes [ ] No

Value [ ]

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? [ ] Yes [ ] No

d. Repurchase rate. [ ]

e. Maturity date. [ ]

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

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 E: Explanatory Notes (if any)

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

NPORT-P: Signatures

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

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

GraniteShares ETF Trust
Notes to Quarterly Schedules of Investments
March 31, 2024 (Unaudited)

1. FAIR VALUE MEASUREMENT

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 hierarchy classification of inputs used to value each Fund’s investments is disclosed at the end of the Fund’s Schedule of Investments.

2. CONSOLIDATED SUBSIDIARY

The GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF invests in certain commodity-related investments through GraniteShares BCOM Cayman Limited, a wholly-owned subsidiary (the “Subsidiary”).

The following table reflects the net assets of the Subsidiary as a percentage of the GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF’s net assets at **March 31, 2024**:

Fund	**Wholly Owned Subsidiary**	**Value**	**Percentage of Fund’s Net Assets**
GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF	GraniteShares BCOM Cayman Limited	$ 19,406,885	22.21%

GraniteShares ETF Trust
Consolidated Schedule of Investments
GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF
March 31, 2024 (Unaudited)

Investments	Principal Amount	Value
UNITED STATES TREASURY OBLIGATIONS - 85.48%[(a)]		
United States Treasury Bill, 5.200% , 04/11/2024 [(b)]	$ 30,000,000	$ 29,956,383
United States Treasury Bill, 5.220% , 04/18/2024 [(b)]	25,000,000	24,937,918
United States Treasury Bill, 5.230% , 06/06/2024	20,000,000	19,808,875
TOTAL UNITED STATES TREASURY OBLIGATIONS (Cost $74,631,185)		74,703,176
TOTAL INVESTMENTS - 85.48% (Cost $74,631,185)		$ 74,703,176
Other Assets In Excess Of Liabilities - 14.52%		12,684,459(c)
NET ASSETS (100.00%)		$ 87,387,635

(a) *Rate shown represents the bond equivalent yield to maturity at date of purchase.*
(b) *A portion or all of the security is owned by GraniteShares BCOM Cayman Limited, a wholly-owned subsidiary of the Fund. See Note 1.*
(c) *Includes cash which is being held as collateral for futures contracts.*

At March 31, 2024, open futures contracts were as follows:

Description	Number of Contracts	Expiration Date	Contract Type	Notional Amount	Value/ Unrealized Appreciation	Value/ Unrealized Depreciation
Brent Crude[(a)]	83	05/31/24	Long	$ 7,150,450	$ 384,651	–
Coffee C[(a)]	37	05/20/24	Long	2,620,294	–	(262)
Copper[(a)]	48	05/29/24	Long	4,808,400	329,150	–
Corn[(a)]	210	05/14/24	Long	4,641,000	–	(18,375)
Cotton No.2[(a)]	33	05/08/24	Long	1,507,770	4,770	–
Gasoline RBOB[(a)]	21	04/30/24	Long	2,399,569	144,190	–
Gold 100 Oz[(a)]	60	06/26/24	Long	13,430,399	239,640	–
Heating Oil[(a)]	17	04/30/24	Long	1,872,608	–	(76,217)
KC Hard Red Winter Wheat[(a)]	49	05/14/24	Long	1,433,863	–	(36,575)
Lean Hogs[(a)]	54	06/14/24	Long	2,191,320	–	(2,780)
Live Cattle[(a)]	43	06/28/24	Long	3,100,300	–	(68,060)
LME Lead[(a)]	14	05/13/24	Long	715,957	944	–
LME Nickel[(a)]	23	05/13/24	Long	2,299,377	82,599	–
LME Primary Aluminum[(a)]	62	05/13/24	Long	3,597,519	149,310	–
LME Zink[(a)]	33	05/13/24	Long	1,997,069	73,275	–
Low Sulphur Gasoil[(a)]	32	05/10/24	Long	2,585,600	–	(26,200)
Natural Gas[(a)]	260	04/26/24	Long	4,583,800	–	(559,910)
Silver[(a)]	33	05/29/24	Long	4,111,140	364,735	–
Soybean[(a)]	80	05/14/24	Long	4,766,000	–	(15,400)
Soybean Meal[(a)]	82	05/14/24	Long	2,769,140	–	(40,220)
Soybean Oil[(a)]	100	05/14/24	Long	2,877,000	15,420	–
Sugar #11[(a)]	101	04/30/24	Long	2,547,462	–	(56,180)
Wheat (CBT)[(a)]	78	05/14/24	Long	2,184,975	–	(152,663)
WTI Crude[(a)]	85	04/22/24	Long	7,069,450	602,140	–
Total Futures Contracts					$ 2,390,824	$ (1,052,842)
Net Unrealized Appreciation					$ 1,337,982	$ -

Description	Number of Contracts	Expiration Date	Contract Type	Notional Amount	Value/ Unrealized Appreciation	Value/ Unrealized Depreciation
LME Nickel[a]	(1)	05/13/24	Short	$ (99,973)	$ 9,925	$ –
Total Futures Contracts					$ 9,925	$ -
Net Unrealized Appreciation					$ 9,925	$ -

(a) A portion or all of the security is owned by GraniteShares BCOM Cayman Limited, a wholly-owned subsidiary of the Fund. See Note 1.

GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF

Investments in Securities at Value	Level 1	Level 2	Level 3	Total
United States Treasury Obligations	$74,703,176	$ –	$ –	$74,703,176
Total	$74,703,176	$ –	$ –	$74,703,176

Other Financial Instruments	Level 1	Level 2	Level 3	Total
Assets				
Futures Contracts	$ 2,400,749	$ –	$ –	$ 2,400,749
Liabilities				
Futures Contracts	$(1,052,842)	$ –	$ –	$(1,052,842)
Total	$ 1,347,907	$ –	$ –	$ 1,347,907