### **Submission Data File**

General Information			
Submission Type	NPORT-P		
Name*	Jeff Klearman		
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E-mail*	jeff.klearman@graniteshares.com		
File Number			
CIK*	0001689873		
CCC*	******		
Investment Company Type*	Form N-1A Filer (Mutual Fund)		
Confidential*	false		
Confirming Copy	No		
Notify via Filing Website	No		
Return Copy	Yes		
	(End General Information)		

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

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

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1 of 1

Form NPORT-P

UNITED STATES
SECURITIES AND EXCHANGE
COMMISSION
Washington, D.C. 20549

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 Red	gistrant	
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GraniteShares ETF Trust

b. Investment Company Act file number for

811-23214

c. CIK number of Registrant	0001689873
I. LEI of Registrant	549300ODHHSS5JB0RB94
e. Address and telephone number of Registr	
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
Talambana mumban	
Telephone number	1-646-876-5143
tem A.2. Information about the Series.	
Name of Series.	GraniteShares Bloomberg Commodity
. Name of conce.	Broad Strategy No K-1 ETF
o. EDGAR series identifier (if any).	
	Broad Strategy No K-1 ETF
o. EDGAR series identifier (if any).	Broad Strategy No K-1 ETF S000056279
o. EDGAR series identifier (if any). c. LEI of Series.	Broad Strategy No K-1 ETF S000056279
p. EDGAR series identifier (if any). c. LEI of Series. tem A.3. Reporting period.	Broad Strategy No K-1 ETF S000056279 549300TM9TYJ47SK6836
tem A.3. Reporting period.  a. Date of fiscal year-end.	Broad Strategy No K-1 ETF S000056279 549300TM9TYJ47SK6836 2024-06-30

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	87394110.62
	Part D.	
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.	c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuar to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].			
An	nounts payable within one year.			
	nks or other financial institutions for rrowings.	0		
Со	ntrolled companies.	0		
Otl	her affiliates.	0		
Otl	hers.	0		
An	nounts payable after one year.			
	nks or other financial institutions for rrowings.	0		
Со	ntrolled companies.	0		
Otl	her affiliates.	0		
Otl	hers.	0		
d.	Payables for investments purchased either basis, or (ii) on a standby commitment base	er (i) on a delayed delivery, when-issued, or other firm commitment sis.		
	(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		
lte	m 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:				
Cu	rrency Metric: 1			
IS	O 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.				
Ma	aturity period.	3 month.	-547.20	
Ma	aturity period.	1 year.	0	
Ma	aturity period.	5 years.	0	
Ma	aturity period.	10 years.	0	
Ma	aturity period.	30 years.	0	

r	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.			
Mat	urity period.	3 month.	-54722.20	
Mat	urity period.	1 year.	0	
Mat	urity period.	5 years.	0	
Mat	urity period.	10 years.	0	
Mat	urity period.	30 years.	0	
k i	Credit Spread Risk (SDV01, CR01 or CS0 pasis point change in credit spreads when nvestment grade and non-investment grade years, 10 years, and 30 years.	e the shift is applied to the o	ption adjusted spread, aggregated by	
Mat	urity period.	3 month.	0	
Mat	urity period.	1 year.	0	
Mat	urity period.	5 years.	0	
Mat	urity period.	10 years.	0	
Mat	urity period.	30 years.	0	
Non	-Investment Grade.		,	
Mat	urity period.	3 month.	0	
Mat	urity period.	1 year.	0	
Mat	urity period.	5 years.	0	
Mat	urity period.	10 years.	0	
Mat	urity 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. D	id any securities lending counterparty	Yes	X No	

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

#### Item B.5. Return information.

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

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months	Month 1.	-0.0065
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
11 7		
Instrument type.		Options
	Month 1.	Options
Instrument type.	Month 1.  Month 1.	Options
Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized		Options
Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)	Month 1.	Options
Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized	Month 1.  Month 2.	Options
Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)	Month 1.  Month 2.  Month 2.	Options
Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized	Month 1.  Month 2.  Month 2.  Month 3.	Options
Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)	Month 1.  Month 2.  Month 2.  Month 3.	
Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.	Month 1.  Month 2.  Month 3.  Month 3.	

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

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

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

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 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.	
, ,	Month 3.	
Monthly net realized gain(loss)  Monthly net change in unrealized		Forwards
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)		Forwards
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.	Month 3.	Forwards

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

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 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.	
<ul> <li>d. For each of the preceding three months, mappreciation (or depreciation) attributable and depreciation shall be reported as negative.</li> </ul>	o investment other than deriva	
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.

<ul> <li>a. Total net asset value (including exchanges reinvestment of divid distributions).</li> </ul>	s but excluding	0
<ul> <li>b. Total net asset value connection with reinv dividends and distrib</li> </ul>	estments of	0
<ul> <li>c. Total net asset value redeemed or repurch exchanges.</li> </ul>		1911584.18
Month 2.		
<ul> <li>a. Total net asset value (including exchanges reinvestment of divid distributions).</li> </ul>	s but excluding	0
<ul> <li>b. Total net asset value connection with reinv dividends and distrib</li> </ul>	estments of	0
<ul> <li>c. Total net asset value redeemed or repurch exchanges.</li> </ul>		2932180.96
Month 3.		
<ul> <li>a. Total net asset value (including exchanges reinvestment of divid distributions).</li> </ul>	s but excluding	9963372.42
<ul> <li>Total net asset value connection with reinvidividends and distrib</li> </ul>	estments of	0
<ul> <li>Total net asset value redeemed or repurch exchanges.</li> </ul>		14318206.39

### Item B.7. Highly Liquid Investment Minimum information.

a.	If applicable, provide the Fund's current			
	Highly Liquid Investment Minimum.			
	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.			
	Did the Fund's Highly Liquid Investment	Yes	No	N/A
	Minimum change during the reporting period?			 1

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:

<ul> <li>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.</li> </ul>	
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:

<ul> <li>Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.</li> </ul>	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				
<ul><li>ii. As applicable, the index identifier for the Fund's Designated Index.</li></ul>	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 Nam	es Rule Investment Policy				
If the Fund is required to adopt a policy as or (3)(i)], provide the following:	described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d1(a)(2)(i)				
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: Sc	NPORT-P: Part C: Schedule of Portfolio Investments				
Report the following information for the Fun	a and its consolidated subsidiaries.				
Item C.1. Identification of investment.					
a. Name of issuer (if any).	N/A				
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A				
c. Title of the issue or description of the investment.	Natural Gas May24				
d. CUSIP (if any).	N/A				
e. At least one of the following other identifie	ers:				
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.		o adopt a policy as described in rule [17 CFR 270.35d-1(a)(2)(i) or (3)	е
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to	defined in rule 35d-1(g), ne following categories (long	, short, N/A). For derivatives,	S
	defined in rule 35d-1(g), ne following categories (long	as applicable? , short, N/A). For derivatives,	S
respond N/A to this Item and respond to	defined in rule 35d-1(g), ne following categories (long the relevant payoff profile qu	as applicable?  , short, N/A). For derivatives, uestion in Item C.11.  Short  X N/A	
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the	defined in rule 35d-1(g), ne following categories (long the relevant payoff profile qu	as applicable?  , short, N/A). For derivatives, uestion in Item C.11.  Short  X N/A	

If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer		
<ul> <li>a. Report the ISO country code that corresponds to the country where the issuer is organized.</li> <li>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</li> </ul>	US	
the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		
<ul> <li>a. Liquidity classification information. For poprovide the liquidity classification(s) for earlin rule 22e-4 [17 CFR 270.22e-4]. For popercentage amount attributable to each ci. Highly Liquid Investments</li> <li>ii. Moderately Liquid Investments</li> <li>iii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> </ul>	ach portfolio investment among rtfolio investments with multiple	the following categories as specified
Category.	Highly Liquid Investments	1
Percentage.	100	
b. If attributing multiple classification catego the Instructions to Item C.7 is applicable.  Instructions to Item C.7 Funds may cho multiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the forworld take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ose to indicate the percentage and following circumstances: (1) is ing the portions separately; (2) is und chooses to classify the positions (rather than basing it on the size	amount of a holding attributable to if portions of the position have f a fund has multiple sub-advisers tion through evaluation of how long it es it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		<u>`</u>
i. Select the category that most closely		

reflects the coupon type among the following (fixed, floating, variable, none).	L	
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 inkind 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
and ISIN are not available), or other ide If other identifier provided, indicate the iv. Conversion ratio per US\$1000 notional	rence instrument, ISIN (if Centifier (if CUSIP, ISIN, and type of identifier used.  The control of the control	CUSIP is not available), ticker (if CUSIP I ticker are not available).
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, al	so provide:
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No
ii. If N, provide the name and LEI (if any)	of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f Provide the following information concerni	na tha annitina achinat ta	41

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.

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.		
<ol> <li>Provide the name and LEI (if any) of co counterparty).</li> </ol>	unterparty (including a central	
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88	
d. For futures and forwards (other than forwards)	ard foreign currency contracts), provide:	
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long	
ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.	
	rivative or an index, the description of the reue, as well as CUSIP of the reference instrure not available), or other identifier (if CUSI	ment, ISIN (if CUSIP is
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	
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No	
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities		

## **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 identifie	ers:	
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	
<ul> <li>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.</li> <li>d. Percentage value compared to net</li> </ul>	0	
assets of the Fund.	e. If the Fund is required to 35d-1(a)(2)(i) or (a)(3)(i) [	adopt a policy as described in rule [17 CFR 270.35d-1(a)(2)(i) or (3) uded in the Fund's 80% basket, as 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 each of the following:	e category that most clos	ely identifies the instru	ıment among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity		
<ul> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Other  Commodities Futures		
	Exchange		
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the issuer is organized.	US		
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
<ul> <li>a. Liquidity classification information. For por provide the liquidity classification(s) for ea in rule 22e-4 [17 CFR 270.22e-4]. For por percentage amount attributable to each cl</li> </ul>	ich portfolio investment am tfolio investments with mult	ong the following catego	ries as specified
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments	Linkly Lincold Incomplete on t		
Category.	Highly Liquid Investments	S	
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 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 Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.

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

For debt securities, also provide:

v. Delta (if applicable).

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.		
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No
ii. If N, provide the name and LEI (if any) o	of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i.	er are subject to the repure	o the repurchase agreement (i.e., chase agreement, those securities may be
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
<ol> <li>Provide the name and LEI (if any) of cou counterparty).</li> </ol>	unterparty (including a cer	ntral
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNX	XD88
d. For futures and forwards (other than forwards)	ard foreign currency contra	acts), provide:
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long	
ii. Description of reference instrument, as	required by sub-Item C.11	.c.iii.
3. If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN ar available).	ie, as well as CUSIP of the	
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
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	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	
<ul> <li>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.</li> </ul>	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		
<ul> <li>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.</li> </ul>	0		
d. Percentage value compared to net assets of the Fund.	e. If the Fund is required to 35d-1(a)(2)(i) or (a)(3)(i)		
	(i)], is the investment inc defined in rule 35d-1(g),		0% basket, as
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to			rivatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely	identifies the instru	ment among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Derivative-commodity		
If "other," provide a brief description.	Other		
· ·	Other  Commodities Futures		
<ul> <li>If "other," provide a brief description.</li> <li>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).</li> </ul>			
<ul> <li>If "other," provide a brief description.</li> <li>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).</li> </ul>	Commodities Futures Exchange		

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.	
provide the liquidity classification(s) for ea in rule 22e-4 [17 CFR 270.22e-4]. For por percentage amount attributable to each cl	rtfolio investments of open-end management investment companies, ach portfolio investment among the following categories as specified tfolio investments with multiple liquidity classifications, indicate the assification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	Highly Liquid Investments
Percentage.	100
multiple classification categories only in the differing liquidity features that justify treation with differing liquidity views; or (3) if the further would take to liquidate the entire position.	ose to indicate the percentage amount of a holding attributable to be following circumstances: (1) if portions of the position have ng the portions separately; (2) if a fund has multiple sub-advisers and chooses to classify the position through evaluation of how long it (rather than basing it on the sizes it would reasonably anticipated sify using the reasonably anticipated trade size for each portion of the
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 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	
ii. Annualized rate.	
c. Currently in default? [Y/N]	Yes No

Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		No
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 inkind payment and has elected to be paid in-kind.		Yes		No
For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]		Yes		No
ii. Contingent convertible? [Y/N]		Yes		No
denominated, as well as CUSIP of refe and ISIN are not available), or other ide	rence in entifier (	nstrument, ISIN (if C (if CUSIP, ISIN, and	USIP	is not available), ticker (if CUSIP
v. Delta (if applicable).				
em C.10. For repurchase and reverse rep	ourcha	se agreements, als	so pro	vide:
or debt securities, also provide:				
Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase
. Counterparty.				
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Y	res		No
ii. If N, provide the name and LEI (if any)	of coun	terparty.		
Tri-party?	Y	'es		No
. Repurchase rate.				
. Maturity date.				
collateral). If multiple securities of an issue	er are s			
em C.11. For derivatives, also provide:				
Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Futur	e		
	arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest may be paid in kind but is not actually paid in kind or it the Fund has the option of electing inkind payment and has elected to be paid in-kind.  For convertible securities, also provide: i. Mandatory convertible? [Y/N] iii. Contingent convertible? [Y/N] iii. Description of the reference instrument denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio. v. Delta (if applicable).  Image: Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio. v. Delta (if applicable).  Image: Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio. v. Delta (if applicable).  Image: Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio. v. Delta (if applicable).  Image: Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio. v. Delta (if applicable).  Image: Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio. v. Delta (if applicable).  Image: Conversion ratio per US\$1000 notional relevant currency repurchase and reverse repurchase agreement if the frank transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash borrower and posts collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  Counterparty.  i. Cleared by central counterparty? [Y/N] if Y, provide the name and LEI (if any) or Tri-party?  Repurchase rate.  Maturity date.  Provide the following information concernic collateral). If multiple securities of an issue aggregated in responding to Items C.10.f. em C.11. For derivatives, also provide:  Type of derivative instrument that most closely rep	arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  For convertible securities, also provide: i. Mandatory convertible? [Y/N] ii. Contingent convertible? [Y/N] iii. Description of the reference instrument, includ denominated, as well as CUSIP of reference in and ISIN are not available), or other identifier If other identifier provided, indicate the type of iv. Conversion ratio per US\$1000 notional, or, if the relevant currency, indicating the relevant currency, indicating the relevant currency indicating the relevant currency are conversion ratio.  v. Delta (if applicable).  em C.10. For repurchase and reverse repurchase or debt securities, also provide:  Select the category that reflects the transaction (repurchase, reverse repurchase). Select "reverse repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  Counterparty.  i. Cleared by central counterparty? [Y/N] if Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) of countri-party?  Repurchase rate.  Maturity date.  Provide the following information concerning the collateral). If multiple securities of an issuer are saggregated in responding to Items C.10.f.i-iii.  em C.11. For 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	arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  For convertible securities, also provide:  i. Mandatory convertible? [Y/N]	arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.  For convertible securities, also provide:  i. Mandatory convertible? [Y/N]

b. Counterparty.

	counterparty).	unterparty (including a central		
	Name of counterparty.	ICE Clear Europe		
	LEI (if any) of counterparty.	5R6J7JCQRIPQR1EEP713		
d.	For futures and forwards (other than forwards	ard foreign currency contracts),	provide:	
	<ol> <li>Payoff profile, selected from among the following (long, short).</li> </ol>	Long		
	ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.		
	If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN aravailable).	ie, as well as CUSIP of the refe	rence instrun	nent, ISIN (if CUSIP is
Na	ame of issuer.	N/A		
Tit	le 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		
	<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0		
lte	em C.12. Securities lending.			
	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	No	
	If Yes, provide the value of the investment representing cash collateral.			
	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	No	
	If yes, provide the value of the securities representing non-cash collateral.			
C.	Is any portion of this investment on loan by the Fund?	Yes	No	
	If Yes, provide the value of the securities on loan.			

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

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 identifie	ers:			
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			
assets of the Fund.	35d-1(a)(2)(i) or (a)(3)(i)	adopt a policy as described in [17 CFR 270.35d-1(a)(2)(i) or ( sluded in the Fund's 80% baske as applicable?	(3)	
	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	I/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.	Comn Excha	nodities Futures ange		
lte	em C.5. Country of investment or issuer.				
a.	Report the ISO country code that corresponds to the country where the issuer is organized.	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.				
lte	em C.6.				
ls	the investment a Restricted Security?		Yes	X	No
lte	em C.7.				-
a.	Liquidity classification information. For por provide the liquidity classification(s) for ea in rule 22e-4 [17 CFR 270.22e-4]. For por percentage amount attributable to each classification.	ach port tfolio in	folio investment a vestments with mu	mong tl	he following categories as specified
i.	Highly Liquid Investments				
ii.	Moderately Liquid Investments				
	Less Liquid Investments				
İ۷.	Illiquid Investments				
Ca	ategory.	Highly	y Liquid Investmer	nts	
Pe	ercentage.	100			
b.	If attributing multiple classification categor the Instructions to Item C.7 is applicable.	ries to th	he holding, indicat	te which	n of the three circumstances listed in

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).	<b>X</b> 1 2	3 N/A	
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
<ul> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>			
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 inkind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:	V.	N.	
i. Mandatory convertible? [Y/N]	Yes	No No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument, denominated, as well as CUSIP of refer and ISIN are not available), or other idea If other identifier provided, indicate the t	ence instrument, ISIN (if C ntifier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIP	
<ul> <li>iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.</li> </ul>		in U.S. dollars, per 1000 units of the than one conversion ratio, provide each	
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	ourchase agreements, als	so provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	

b. Counterparty.			
<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes No		
ii. If N, provide the name and LEI (if any) o	of counterparty.		
c. Tri-party?	Yes No		
d. Repurchase rate.			
e. Maturity date.			
	ing the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may be i-iii.		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, 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 coucounterparty).	unterparty (including a central		
Name of counterparty.	ICE Clear Europe		
LEI (if any) of counterparty.	5R6J7JCQRIPQR1EEP713		
d. For futures and forwards (other than forward foreign currency contracts), provide:			
<ol> <li>Payoff profile, selected from among the following (long, short).</li> </ol>	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		
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	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.		

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

a. Name of issuer (if any).	N/A
<ul> <li>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.</li> </ul>	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 identifi	iers:
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
<ul> <li>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.</li> </ul>	0
d. Percentage value compared to net 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?
	ne following categories (long, short, N/A). For derivatives, the relevant payoff profile question in Item C.11.
Payoff profile.	Long Short X N/A
Item C.4. Asset and issuer type. Select the each of the following:	ne category that most closely identifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, 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.	
<ul> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Other  Commodities Futures Exchange
Item C.5. Country of investment or issue	
<ul> <li>a. Report the ISO country code that corresponds to the country where the issuer is organized.</li> <li>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</li> </ul>	US
	b. Currency. Indicate the currency in which the investment is denominated.  c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.  d. Percentage value compared to net assets of the Fund.  Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer a. Report the ISO country code that corresponds to the country where the issuer is organized.  b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on

Item C.6.

Is the investment a Restricted Security?	Yes X No
Item C.7.	
provide the liquidity classification(s) for ea in rule 22e-4 [17 CFR 270.22e-4]. For port percentage amount attributable to each class	rtfolio investments of open-end management investment companies, ach portfolio investment among the following categories as specified tfolio investments with multiple liquidity classifications, indicate the assification.
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 categor the Instructions to Item C.7 is applicable.	ries to the holding, indicate which of the three circumstances listed in
multiple classification categories only in th differing liquidity features that justify treating with differing liquidity views; or (3) if the fu would take to liquidate the entire position (	ose to indicate the percentage amount of a holding attributable to the following circumstances: (1) if portions of the position have not the portions separately; (2) if a fund has multiple sub-advisers and chooses to classify the position through evaluation of how long it (rather than basing it on the sizes it would reasonably anticipated sify using the reasonably anticipated trade size for each portion of the
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.	
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	
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 inkind payment and has elected to be paid in-kind.	Yes

f.	For convertible securities, also provide:		
	i. Mandatory convertible? [Y/N]	Yes	No
	ii. Contingent convertible? [Y/N]	Yes	No
	iii. Description of the reference instrument, denominated, as well as CUSIP of refer and ISIN are not available), or other ide If other identifier provided, indicate the t	ence instrument, ISIN (if C ntifier (if CUSIP, ISIN, and	USIP is not available), ticker (if CUSIP
	<ul> <li>iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevant conversion ratio.</li> </ul>		in U.S. dollars, per 1000 units of the than one conversion ratio, provide each
	v. Delta (if applicable).		
lte	em C.10. For repurchase and reverse rep	ourchase agreements, als	o provide:
F	or debt securities, also provide:		
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b.	Counterparty.		
	<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
	Value		
	ii. If N, provide the name and LEI (if any) o		
C.	Tri-party?	Yes	No
d.	Repurchase rate.		
e.	Maturity date.		
f.	Provide the following information concerning collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i.	r are subject to the repurc	
lte	em C.11. For derivatives, also provide:		
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b.	Counterparty.		
	i. Provide the name and LEI (if any) of coucounterparty).	unterparty (including a cent	ral
	Name of counterparty.	CME Clearing House	
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNX	D88
d.	For futures and forwards (other than forwards)	rd foreign currency contract	cts), provide:
	i. Payoff profile, selected from among	Long	,

the following (long, short).		
ii. Description of reference instrument, as r	required by sub-Item C.11.c.iii.	
3. If the reference instrument is neither a derinclude the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall be, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are not	
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	
<ul> <li>v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  If Yes, provide the value of the	Yes X No	
investment representing cash collateral.		
<ul> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?</li> </ul>	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	l 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.		1	
d. CUSIP (if any).	N/A		
e. At least one of the following other identifie	ers:		
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	0		
assets of the Fund.	e. If the Fund is required to 35d-1(a)(2)(i) or (a)(3)(i) (i)], is the investment ind defined in rule 35d-1(g),	) [17 CFR 270.35d-1(a) cluded in the Fund's 80	(2)(i) or (3)
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to	ne following categories (long	, short, N/A). For deri	vatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely	identifies the instrur	nent among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-	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		
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	No
<ul> <li>Item C.7.</li> <li>a. Liquidity classification information. For poprovide the liquidity classification(s) for earlier in rule 22e-4 [17 CFR 270.22e-4]. For poprocentage amount attributable to each of it. Highly Liquid Investments</li> <li>ii. Moderately Liquid Investments</li> <li>iii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> </ul>	ach portfolio investment among trtfolio investments with multiple	the following categories as specified
Category.	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification categor the Instructions to Item C.7 is applicable.  Instructions to Item C.7 Funds may choose multiple classification categories only in the differing liquidity features that justify treat with differing liquidity views; or (3) if the forward take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ose to indicate the percentage and following circumstances: (1) is ing the portions separately; (2) is und chooses to classify the positions (rather than basing it on the size	amount of a holding attributable to f portions of the position have f a fund has multiple sub-advisers ion through evaluation of how long it es it would reasonably anticipated
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	<b>X</b> 1 2	3 N/A

expedient).		
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> <li>ii. Annualized rate.</li> </ul>		
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 denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the	rence instrument, ISIN (if C entifier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSI
iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevan conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, al	so provide:
For debt securities, also provide:	,	•
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No
ii. If N, provide the name and LEI (if any) o	of counterparty.	
c. Tri-party?	Yes	No

d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may be i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, 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.	
<ul> <li>i. Provide the name and LEI (if any) of concounterparty).</li> </ul>	unterparty (including a central
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forwards	ard foreign currency contracts), provide:
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long
ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall be, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are not
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
depreciation. Depreciation shall be	0
depreciation. Depreciation shall be reported as a negative number.	Yes X No
depreciation. Depreciation shall be reported as a negative number.  Item C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?  If Yes, provide the value of the	

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.	

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

N/A

N/A

#### Item C.1. Identification of investment.

b. LEI (if any) of issuer. In the case of a

a. Name of issuer (if any).

series trust, report the LEI of the series.	,
<ul> <li>c. Title of the issue or description of the investment.</li> </ul>	Live Cattle Jun24
d. CUSIP (if any).	N/A
e. At least one of the following other identifie	ers:
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

<ul> <li>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.</li> </ul>	0	
d. Percentage value compared to net assets of the Fund.	0	
	35d-1(a)(2)(i) or (a)(3)(i) [ (i)], is the investment include fined in rule 35d-1(g), a	
Item C.3. Indicate payoff profile among th respond N/A to this Item and respond to t		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the each of the following:		dentifies the instrument among
<ul> <li>a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.</li> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Other  Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	US	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		_
Is the investment a Restricted Security?	Yes	No
Item C.7.		

<ul> <li>a. Liquidity classification information. For porprovide the liquidity classification(s) for earn rule 22e-4 [17 CFR 270.22e-4]. For porpercentage amount attributable to each cli. Highly Liquid Investments</li> <li>ii. Moderately Liquid Investments</li> <li>iii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> </ul>	ch portfolio investment a tfolio investments with m	mong the following	categories as specified
Category.	Highly Liquid Investmen	nts	
Percentage.	100		
b. If attributing multiple classification categor the Instructions to Item C.7 is applicable.  Instructions to Item C.7 Funds may choo multiple classification categories only in the differing liquidity features that justify treati with differing liquidity views; or (3) if the further would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ries to the holding, indicate the percer the following circumstance and the portions separately and chooses to classify the (rather than basing it on the series of the portions are the series of the	ntage amount of a h s: (1) if portions of t y; (2) if a fund has n e position through e he sizes it would re	olding attributable to he position have nultiple sub-advisers valuation of how long it asonably anticipated
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).	<b>X</b> 1	2 3	N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
<ul> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>			
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 inkind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	

	ii. Contingent convertible? [Y/N]	Yes	No
	iii. Description of the reference instrument, denominated, as well as CUSIP of refer and ISIN are not available), or other ide If other identifier provided, indicate the t	ence instrument, ISIN (if C ntifier (if CUSIP, ISIN, and	USIP is not available), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.		in U.S. dollars, per 1000 units of the than one conversion ratio, provide each
	v. Delta (if applicable).		
lte	em C.10. For repurchase and reverse rep	urchase agreements, als	o provide:
F	or debt securities, also provide:		
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b.	. Counterparty.		
	<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No
	ii. If N, provide the name and LEI (if any) o	f counterparty.	
c.	Tri-party?	Yes	No
d.	. Repurchase rate.		
e.	. Maturity date.		
f.	Provide the following information concernir collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i-	r are subject to the repurch	
lte	em C.11. For derivatives, also provide:		
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b.	. Counterparty.		
	i. Provide the name and LEI (if any) of coucounterparty).	nterparty (including a cent	ral
	Name of counterparty.	CME Clearing House	
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNX	D88
d.	For futures and forwards (other than forwa	rd foreign currency contrac	ets), 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.

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 3100300.00 value on trade date. 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 No Yes represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. b. Does any portion of this investment Yes No represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan Yes No by the Fund? If Yes, provide the value of the securities on loan. NPORT-P: Part C: Schedule of Portfolio Investments Report the following information for the Fund and its consolidated subsidiaries. Item C.1. Identification of investment. a. Name of issuer (if any). N/A

N/A

N/A

Lean Hogs Jun24

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

e. At least one of the following other identifiers:

b. LEI (if any) of issuer. In the case of a

investment.

d. CUSIP (if any).

holding in a fund that is a series of a series trust, report the LEI of the series.

c. Title of the issue or description of the

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.			
		1	
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		_
assets of the Fullu.	e. If the Fund is required to 35d-1(a)(2)(i) or (a)(3)(i)	o adopt a policy as o \ [17 CFR 270 35d-1	described in rule
	(i)], is the investment ind defined in rule 35d-1(g)	cluded in the Fund's	80% basket, as
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to		•	
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:		videntifies the inst	rument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-	Derivative-commodity		

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other			
If "other," provide a brief description.	Commodities Futures Exchange			
Item C.5. Country of investment or issuer.				
<ul> <li>a. Report the ISO country code that corresponds to the country where the issuer is organized.</li> <li>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</li> </ul>	US			
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.	190			
<ul> <li>a. Liquidity classification information. For po provide the liquidity classification(s) for earlin rule 22e-4 [17 CFR 270.22e-4]. For por percentage amount attributable to each cli. Highly Liquid Investments</li> <li>ii. Moderately Liquid Investments</li> <li>iii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> <li>Category.</li> <li>Percentage.</li> </ul>	ach portfolio investmenṫ a rtfolio investments with m	among th	ne following cate	gories as specified
b. If attributing multiple classification category the Instructions to Item C.7 is applicable.  Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the fundamental would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ose to indicate the perce he following circumstance ing the portions separate und chooses to classify the (rather than basing it on	ntage ar es: (1) if ly; (2) if ne position the sizes	mount of a holdin portions of the p a fund has multip on through evalu s it would reason	ng attributable to osition have ble sub-advisers ation of how long it nably anticipated
Item C.8.				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  Item C.9. For debt securities	<b>X</b> 1	2	3	N/A
nom O.J. I OI GEDE SECUITIES				

For debt securities, also provide:

a. Maturity date.			
b. Coupon.			
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>			
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 inkind payment and has elected to be paid in-kind.	Yes	No	
<ul><li>f. For convertible securities, also provide:</li><li>i. Mandatory convertible? [Y/N]</li></ul>	Yes	No	
,			
ii. Contingent convertible? [Y/N]	Yes	No	
<ul> <li>iii. Description of the reference instrument, denominated, as well as CUSIP of refer and ISIN are not available), or other ide If other identifier provided, indicate the tiv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevant</li> </ul>	ence instrument, ISIN (if C ntifier (if CUSIP, ISIN, and ype of identifier used. or, if bond currency is not	CUSIP is not availa ticker are not avai in U.S. dollars, pe	ble), ticker (if CUSIP ilable).
conversion ratio.	it currency. If there is more	than one convers	ion ratio, provide each
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	ourchase agreements, als	so provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	;
b. Counterparty.			
<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No	7
	f counterparty		
<ul><li>ii. If N, provide the name and LEI (if any) o</li><li>c. Tri-party?</li></ul>	Yes	No	
d. Repurchase rate.			
e. Maturity date.			

f.		ng the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may be -iii.
It	em C.11. For derivatives, also provide:	
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b.	Counterparty.	
	i. Provide the name and LEI (if any) of coucounterparty).	unterparty (including a central
	Name of counterparty.	CME Clearing House
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d.	For futures and forwards (other than forwards)	rd foreign currency contracts), provide:
	i. Payoff profile, selected from among	Long
	the following (long, short).	
	ii. Description of reference instrument, as r	required by sub-Item C.11.c.iii.
3.	include the name of issuer and title of issu	ivative or an index, the description of the reference instrument shall e, as well as CUSIP of the reference instrument, ISIN (if CUSIP is e not available), or other identifier (if CUSIP, ISIN, and ticker are not
Ν	ame of issuer.	N/A
Ti	tle 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	0
	depreciation. Depreciation shall be reported as a negative number.	
	roperton de a rioganite riamine.	
lte	em C.12. Securities lending.	
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
	If Yes, provide the value of the investment representing cash collateral.	
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
	If yes, provide the value of the securities representing non-cash collateral.	

c. Is any portion of this investment on loan by the Fund?	Yes	X No
If Yes, provide the value of the securities on loan.		

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

item C.1. Identification of filvestifient.		
a. Name of issuer (if any).	N/A	
<ul> <li>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.</li> </ul>	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 identifie	ers:	
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	
<ul> <li>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.</li> </ul>	0	
d. Percentage value compared to net assets of the Fund.	0 If the Fund is required to	adopt a policy as described is mule
	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?

respond N/A to this Item and respond to t	the relevant payoff	profile question in Item	C.11.
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select th each of the following:	e category that mos	st closely identifies the	instrument among
<ul> <li>a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.</li> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Other  Commodities Futu		
	Exchange		
Item C.5. Country of investment or issuer			
Report the ISO country code that corresponds to the country where the issuer is organized.	US		
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
<ul> <li>a. Liquidity classification information. For population provide the liquidity classification(s) for earlier in rule 22e-4 [17 CFR 270.22e-4]. For population in rule 22e-4.</li> </ul>	ach portfolio investm	ent among the following o	ategories as specified

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives,

- percentage amount attributable to each classification.

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

Category.	Highly Liquid Investment	s
Percentage.	100	
b. If attributing multiple classification categori the Instructions to Item C.7 is applicable.	ies to the holding, indicate	which of the three circumstances listed in
Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the furwould take to liquidate the entire position (trading). In (1) and (2), a fund would classing position.	e following circumstances: ng the portions separately; nd chooses to classify the rather than basing it on the	(1) if portions of the position have (2) if a fund has multiple sub-advisers position through evaluation of how long it e sizes it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> <li>ii. Annualized rate.</li> </ul>		
/ amaan200 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 inkind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, denominated, as well as CUSIP of refere and ISIN are not available), or other idea If other identifier provided, indicate the ty	ence instrument, ISIN (if C ntifier (if CUSIP, ISIN, and	SUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.		in U.S. dollars, per 1000 units of the than one conversion ratio, provide each

v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, al	so provide:
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No
ii. If N, provide the name and LEI (if any)	of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concern collateral). If multiple securities of an issuaggregated in responding to Items C.10.f.	er are subject to the repure	
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.		
<ul> <li>i. Provide the name and LEI (if any) of co counterparty).</li> </ul>	unterparty (including a cer	tral
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNX	(D88
d. For futures and forwards (other than forwards	ard foreign currency contra	acts), provide:
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long	
ii. Description of reference instrument, as	required by sub-Item C.11	.c.iii.
<ol> <li>If the reference instrument is neither a de include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN a available).</li> </ol>	ue, as well as CUSIP of the	
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
<ul> <li>v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0
Item C.12. Securities lending.	
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.</li> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for</li> </ul>	Yes X No
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.	

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

a. Name of issuer (if any).	N/A
<ul> <li>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.</li> </ul>	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 identifi	ers:
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		
<ul> <li>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.</li> </ul>	0		
d. Percentage value compared to net assets of the Fund.	e. If the Fund is required		
	35d-1(a)(2)(i) or (a)(3) (i)], is the investment in defined in rule 35d-1(g	ncluded in the F	Fund's 80% basket, as
	delined in rule 33d-1(g	,,,	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to	ne following categories (lon	ig, short, N/A).	For derivatives,
	ne following categories (lon	ig, short, N/A).	For derivatives,
respond N/A to this Item and respond to	ne following categories (lon the relevant payoff profile of Long	ng, short, N/A). question in Iter	For derivatives, m C.11.
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the	ne following categories (lon the relevant payoff profile of Long	ng, short, N/A). question in Iter	For derivatives, m C.11.
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	ne following categories (lon the relevant payoff profile of Long	ng, short, N/A). question in Iter	For derivatives, m C.11.

Item C.5. Country of investment or issuer.		
<ul> <li>Report the ISO country code that corresponds to the country where the issuer is organized.</li> </ul>	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	<b>X</b> No
Item C.7.		
<ul> <li>a. Liquidity classification information. For porprovide the liquidity classification(s) for earn in rule 22e-4 [17 CFR 270.22e-4]. For porpercentage amount attributable to each cli. Highly Liquid Investments</li> <li>ii. Moderately Liquid Investments</li> <li>iii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> </ul>	ich portfolio investment amo tfolio investments with multi	ong the following categories as specified
Category.	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification categor the Instructions to Item C.7 is applicable.	ries to the holding, indicate v	which of the three circumstances listed in
Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the further would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ne following circumstances: ng the portions separately; ( and chooses to classify the p (rather than basing it on the	(1) if portions of the position have (2) if a fund has multiple sub-advisers position through evaluation of how long it sizes it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>		
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
<ul><li>iii. Description of the reference instrument, denominated, as well as CUSIP of refer and ISIN are not available), or other ide</li></ul>	ence instrument, ISIN (if	CUSIP is not available), ticker (if CUSIP
If other identifier provided, indicate the t	type of identifier used.	
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.		ot in U.S. dollars, per 1000 units of the re than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, a	also provide:
For debt securities, also provide:		
Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash	Repurchase	Reverse Repurchase
lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
"reverse repurchase agreement" if the Fund is the cash borrower and posts		
<ul> <li>"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.</li> <li>b. Counterparty.</li> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value		No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) or	f counterparty.	
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?		No No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) or	f counterparty.	
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning	rf counterparty. Yes  ng the securities subject or are subject to the repur	No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning collateral). If multiple securities of an issue	rf counterparty. Yes  ng the securities subject or are subject to the repur	No to the repurchase agreement (i.e.,

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.		
<ol> <li>Provide the name and LEI (if any) of co- counterparty).</li> </ol>	unterparty (including a central	
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88	
d. For futures and forwards (other than forwards	ard foreign currency contracts), provide:	
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long	
ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.	
	rivative or an index, the description of the refue, as well as CUSIP of the reference instruntere not available), or other identifier (if CUSIP	ment, ISIN (if C
Name of issuer.	N/A	
Title of issue.	Wheat - Kansas May24	
iii. Expiration date.	2024-05-14	1
iv. Aggregate notional amount or contract value on trade date.	1433862.50	
ISO Currency Code.	United States Dollar	1
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	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.		
<ul> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?</li> </ul>	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		]
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities on loan.		

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

#### Item C.1. Identification of investment.

Payoff profile.

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 identifie	ers:
ldentifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	C K4
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	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.	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?
	ne following categories (long, short, N/A). For derivatives, the relevant payoff profile question in Item C.11.

Long

X N/A

Short

### Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: a. Asset type (short-term investment **Derivative-commodity** vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equitycommon, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABSasset backed commercial paper, ABScollateralized bond/debt obligation, ABSother, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, Other U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Commodities Futures Exchange Item C.5. Country of investment or issuer. a. Report the ISO country code that US corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on

#### 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

the concentrations of the risk and economic exposure of the 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 Item C.8. Indicate the level within the fair value 2 3 N/A X 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 Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse

Repurchase

transaction (repurchase, reverse

	repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b.	Counterparty.	
	Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value	Yes No
	ii. If N, provide the name and LEI (if any)	of counterparty.
C.	Tri-party?	Yes
d.	Repurchase rate.	
e.	Maturity date.	
f.		ng the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may be i-iii.
lte	em C.11. For derivatives, also provide:	
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b.	Counterparty.	
	i. Provide the name and LEI (if any) of coucounterparty).	unterparty (including a central
	Name of counterparty.	CME Clearing House
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d.	For futures and forwards (other than forwards	ard foreign currency contracts), provide:
	<ol> <li>Payoff profile, selected from among the following (long, short).</li> </ol>	Long
	ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.
3.	include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall ite, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are not
N	ame of issuer.	N/A
Ti	tle 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?  If Yes, provide the value of the	Yes X No
<ul><li>investment representing cash collateral.</li><li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?</li></ul>	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: Scl	hedule of Portfolio Inv
D (II (	Land the compatible to the desired

# estments

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

a. Name of issuer (if any).	N/A
<ul> <li>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.</li> </ul>	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 identifie	ers:
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	0					
assets of the Fund.		ed to adopt a policy as de				
		3)(i) [17 CFR 270.35d-1(a t included in the Fund's 8 (g), as applicable?				
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to			rivatives,			
Payoff profile.	Long	Short	X N/A			
Item C.4. Asset and issuer type. Select the each of the following:		sely identifies the instru	ıment among			
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity					
<ul> <li>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).</li> </ul>	Other					
If "other," provide a brief description.	Commodities Futures Exchange					
Item C.5. Country of investment or issue	r.					
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.					
<ul> <li>a. Liquidity classification information. For por provide the liquidity classification(s) for ear in rule 22e-4 [17 CFR 270.22e-4]. For por percentage amount attributable to each cli. Highly Liquid Investments</li> </ul>	ch port tfolio in	folio investment a vestments with m	among th	ne following	categories as specified
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	Highl	y Liquid Investme	ents		
Percentage.	100	,			
<ul> <li>b. If attributing multiple classification categor the Instructions to Item C.7 is applicable.</li> <li>Instructions to Item C.7 Funds may choom multiple classification categories only in the differing liquidity features that justify treating.</li> </ul>	ose to i e follov	ndicate the perce	ntage ar es: (1) if	nount of a h	nolding attributable to the position have
with differing liquidity views; or (3) if the further would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	nd cho (rather	oses to classify the than basing it on	ne position the sizes	on through e s it would re	evaluation of how long it easonably anticipated
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.					1
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>					
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 inkind payment and has elected to be paid in-kind.		Yes		No
f.	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]		Yes		No
	ii. Contingent convertible? [Y/N]		Yes		No
	iii. Description of the reference instrument denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the	rence i	nstrument, ISIN (if C (if CUSIP, ISIN, and	USIP	is not available), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lte	em C.10. For repurchase and reverse re	purcha	se agreements, als	o pro	vide:
F	or debt securities, also provide:				
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase
b.	Counterparty.				
	<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Y	es		No
	ii. If N, provide the name and LEI (if any)	of coun	terparty.		
C.	Tri-party?	Y	es es		No
d.	Repurchase rate.				
e.	Maturity date.				
f.	Provide the following information concerniculateral). If multiple securities of an issue aggregated in responding to Items C.10.f.	er are s			
lte	em C.11. For derivatives, also provide:				
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Futur	е		
h	Counterparty				

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 forw	ard foreign currency contracts), provide:	
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long	
ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.	
include the name of issuer and title of iss	erivative or an index, the description of the refeue, as well as CUSIP of the reference instrumare not available), or other identifier (if CUSIP,	nent, ISIN (if CUSIP is
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	
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	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.		
<ul> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?</li> </ul>	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities on loan.		

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

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

holding in a fund that is a series of a	N/A		
series trust, report the LEI of the series.  c. Title of the issue or description of the	Soybean Oil May24		
investment.		1	
d. CUSIP (if any).	N/A		
e. At least one of the following other identifie	ers:		
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	0	]	
currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.			
d. Percentage value compared to net	0		
assets of the Fund.	e. If the Fund is required to 35d-1(a)(2)(i) or (a)(3)(i) (i)], is the investment ind	) [17 CFR 270.35d-1(a	)(2)(i) or (3)
	defined in rule 35d-1(g),		,,, bashot, as
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to			ivatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:	ne category that most closely	/ identifies the instru	ment among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit,	Derivative-commodity		

b.	derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Othe	r						
	If "other," provide a brief description.		modities Fu ange	tures					
lte	em C.5. Country of investment or issuer.								
a.	Report the ISO country code that corresponds to the country where the issuer is organized.	US							
b.	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.								
lte	em C.6.								
ls	the investment a Restricted Security?		Yes		X	No			
i. ii. iii.	em C.7.  Liquidity classification information. For por provide the liquidity classification(s) for ea in rule 22e-4 [17 CFR 270.22e-4]. For port percentage amount attributable to each classification in the control of	ch por tfolio ii	tfolio invest rvestments	ment a	among the	follow	ing categor	ies as	specified
Ca	ategory.	High	ly Liquid Inv	/estme	ents				
Pe	ercentage.	100							
b.	If attributing multiple classification categor the Instructions to Item C.7 is applicable.  Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the furth would take to liquidate the entire position (trading). In (1) and (2), a fund would class position.	ose to e follo ng the nd cho (rather	indicate the wing circum portions se poses to cla than basin	percenstanc parate ssify ton	entage amo es: (1) if po ly; (2) if a ne position the sizes i	ount of ortions fund h throu it woul	a holding a of the posit as multiple gh evaluation d reasonabl	attribu tion has sub-a on of h	table to ave dvisers now long it icipated
lte	em C.8.								
In	dicate the level within the fair value	X	1		2		3		N/A

m 7( [1 no	erarchy in which the fair value easurements fall pursuant to U.S. enerally Accepted Accounting Principles ASC 820, Fair Value Measurement). (2/3] Report "N/A" if the investment does of have a level associated with it (i.e., net eset value used as the practical epedient).					
lte	em C.9. For debt securities					
F	or debt securities, also provide:					
a.	Maturity date.					
b.	Coupon.					
	<ol> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ol>					
	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 inkind payment and has elected to be paid in-kind.		Yes		No	
f.	For convertible securities, also provide:					
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the	rence i entifier	nstrument, ISIN (if 0 (if CUSIP, ISIN, and	CUSIP	is not availa	able), ticker (if CUSIP
	<ul> <li>iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio.</li> </ul>					
	v. Delta (if applicable).					
lte	em C.10. For repurchase and reverse re	purcha	ise agreements, al	so pro	vide:	
Fo	or debt securities, also provide:	•		·		
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchas	e
b	Counterparty.					

<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
Value		
ii. If N, provide the name and LEI (if any) o	of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concernical collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.	er are subject to the repurc	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
<ol> <li>Provide the name and LEI (if any) of co- counterparty).</li> </ol>	unterparty (including a cent	tral
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNX	D88
d. For futures and forwards (other than forwards	ard foreign currency contract	cts), provide:
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long	
ii. Description of reference instrument, as	required by sub-Item C.11.	c.iii.
3. If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a available).	rivative or an index, the des ie, as well as CUSIP of the	scription of the reference instrument shall reference instrument, ISIN (if CUSIP is
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	
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	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.	
<ul> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?</li> </ul>	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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

N/A
N/A
Soybean Meal May24
N/A
ers:
ISIN
Ticker (if ISIN is not available)
SMK4
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
82
Number of contracts

b. Currency. Indicate the currency in which the investment is denominated.	Unit	ed States Dollar			
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0				
d. Percentage value compared to net	0				
assets of the Fund.	e.	If the Fund is required	d to a	adopt a policy as des	cribed in rule
Item C.3. Indicate payoff profile among th	o fol	35d-1(a)(2)(i) or (a)(3 (i)], is the investment defined in rule 35d-1(	inclu (g), a	ided in the Fund's 80 s applicable?	% basket, as
respond N/A to this Item and respond to					vatives,
Payoff profile.		Long		Short	X N/A
Item C.4. Asset and issuer type. Select th each of the following:	e cat	egory that most clos	ely i	dentifies the instrur	nent among
<ul> <li>a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.</li> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Oth	mer mmodities Futures change			
Item C.5. Country of investment or issuer					
Report the ISO country code that corresponds to the country where the issuer is organized.	US	i			
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 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 Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind. f. For convertible securities, also provide:

Yes

No

Mandatory convertible? [Y/N]

					_		
	ii. Contingent convertible? [Y/N]		Yes		No		
	iii. Description of the reference instrument denominated, as well as CUSIP of refer and ISIN are not available), or other ide If other identifier provided, indicate the	rence entifie	e instrument, ISIN (if 0 er (if CUSIP, ISIN, and	CUSIP	is not availa	able), ticker (if CUSIP	
	iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide eac conversion ratio.						
	v. Delta (if applicable).						
lte	em C.10. For repurchase and reverse rep	ourc	hase agreements, als	so pro	vide:		
Fc	or debt securities, also provide:						
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		Repurchase		Reverse Repurchase	e	
b.	Counterparty.						
	<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>		Yes		No		
	ii. If N, provide the name and LEI (if any)	of co	unterparty.			_	
C.	Tri-party?		Yes		No		
d.	Repurchase rate.					7	
e.	Maturity date.						
f.	Provide the following information concernicollateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i	er are					
lte	em C.11. For derivatives, also provide:						
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Fu	ture				
b.	Counterparty.						
	i. Provide the name and LEI (if any) of coucounterparty).	unter	rparty (including a cen	tral			
	Name of counterparty.	CN	ME Clearing House				
	LEI (if any) of counterparty.	LC	Z7XYGSLJUHFXXNX	(D88			
d.	For futures and forwards (other than forwards	ard fo	oreign currency contra	cts), pi	rovide:		
	<ol> <li>Payoff profile, selected from among the following (long, short).</li> </ol>	Loi	ng				

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 2769140.00 value on trade date. 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 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 Yes No represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan Yes No

### 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.

If Yes, provide the value of the securities

by the Fund?

on loan.

a. Name of issuer (if any).	N/A
<ul> <li>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.</li> </ul>	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 identifie	ers:		
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.		1	
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.	e. If the Fund is required to	o adopt a policy as desc	cribed in rule
	35d-1(a)(2)(i) or (a)(3)(i) (i)], is the investment ind defined in rule 35d-1(g),	cluded in the Fund's 80	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to			vatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:	ne category that most closely	r identifies the instrun	nent among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Derivative-commodity		

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other	
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	GB	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
<ul> <li>Item C.7.</li> <li>a. Liquidity classification information. For poprovide the liquidity classification(s) for earn rule 22e-4 [17 CFR 270.22e-4]. For poppercentage amount attributable to each ci. Highly Liquid Investments</li> <li>ii. Moderately Liquid Investments</li> <li>iii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> <li>category.</li> <li>Percentage.</li> <li>b. If attributing multiple classification categore the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may chomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the functions. In (1) and (2), a fund would classification.</li> </ul>	Highly Liquid Investments  Highly Liquid Investments  100  ries to the holding, indicate which the percentage are following circumstances: (1) and the portions separately; (2) and chooses to classify the position (rather than basing it on the size	the following categories as specified liquidity classifications, indicate the choice of the three circumstances listed in amount of a holding attributable to if portions of the position have if a fund has multiple sub-advisers ition through evaluation of how long it tes it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		

For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>		
ii. Annualized rate.		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in- kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:	Voc	No.
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the	rence instrument, ISIN (if 0 entifier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevan conversion ratio.		t in U.S. dollars, per 1000 units of the e than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	nurchase agreements, al	so provide:
For debt securities, also provide:	paromaoo agroomonto, ar	oo provido.
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.		
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
Value		
<ul><li>ii. If N, provide the name and LEI (if any) of c. Tri-party?</li></ul>	of counterparty. Yes	No
	100	INO
d. Repurchase rate.		
e. Maturity date.		

f		ng the securities subject to the repurchase a er are subject to the repurchase agreement, -iii.	
ľ	tem C.11. For derivatives, also provide:		
a	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	o. Counterparty.		
	<ul> <li>i. Provide the name and LEI (if any) of coucounterparty).</li> </ul>	unterparty (including a central	
	Name of counterparty.	LME Clear	
	LEI (if any) of counterparty.	213800L8AQD59D3JRW81	
C	I. For futures and forwards (other than forwa	ard foreign currency contracts), provide:	
	i. Payoff profile, selected from among	Long	
	the following (long, short).		1
	ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.	
3	include the name of issuer and title of issu	ivative or an index, the description of the refue, as well as CUSIP of the reference instrument not available), or other identifier (if CUSIP)	nent, ISIN (if CUSIP is
١	Name of issuer.	N/A	
T	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	0	
	depreciation. Depreciation shall be reported as a negative number.		1
	reperiod as a riegative maniper.		
ľ	tem C.12. Securities lending.		
a	a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No	
	If Yes, provide the value of the investment representing cash collateral.		
b	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
	If yes, provide the value of the securities representing non-cash collateral.		

c. Is any portion of this investment on loan by the Fund?	Yes	X No
If Yes, provide the value of the securities on loan.		

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

Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
<ul> <li>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.</li> </ul>	N/A	
<ul> <li>c. Title of the issue or description of the investment.</li> </ul>	Copper May24	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifie	ers:	
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	
ลออตเอ UI เมติ I นมน.	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?

respond N/A to this Item and respond to t	the relevant payoff	profile question in Item	C.11.
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select th each of the following:	e category that mos	st closely identifies the	instrument among
<ul> <li>a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.</li> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Other  Commodities Futu		
	Exchange		
Item C.5. Country of investment or issuer			
Report the ISO country code that corresponds to the country where the issuer is organized.	US		
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
<ul> <li>a. Liquidity classification information. For population provide the liquidity classification(s) for earlin rule 22e-4 [17 CFR 270.22e-4]. For population</li> </ul>	ach portfolio investm	ent among the following o	ategories as specified

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives,

- percentage amount attributable to each classification.

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

Category.	Highly Liquid Investment	s
Percentage.	100	
b. If attributing multiple classification categoristhe Instructions to Item C.7 is applicable.	ies to the holding, indicate	which of the three circumstances listed in
Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the furwould take to liquidate the entire position (trading). In (1) and (2), a fund would classing position.	e following circumstances: ng the portions separately; nd chooses to classify the rather than basing it on the	(1) if portions of the position have (2) if a fund has multiple sub-advisers position through evaluation of how long it e sizes it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> <li>ii. Annualized rate.</li> </ul>		
/ amaan200 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 inkind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, denominated, as well as CUSIP of refere and ISIN are not available), or other idea If other identifier provided, indicate the ty	ence instrument, ISIN (if C ntifier (if CUSIP, ISIN, and	SUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.		in U.S. dollars, per 1000 units of the than one conversion ratio, provide each

v. Delta (if applicable).				
Item C.10. For repurchase and reverse re	purchase agreements, a	lso provide:		
For debt securities, also provide:				
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase		
b. Counterparty.				
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No		
ii. If N, provide the name and LEI (if any)	of counterparty.			
c. Tri-party?	Yes	No		
d. Repurchase rate.				
e. Maturity date.				
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.				
Item C.11. For derivatives, also provide:				
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future			
b. Counterparty.				
Provide the name and LEI (if any) of counterparty (including a central counterparty).				
Name of counterparty.	CME Clearing House			
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXN	XD88		
d. For futures and forwards (other than forwards)	ard foreign currency contr	acts), provide:		
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long			
ii. Description of reference instrument, as	required by sub-Item C.1	1.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
<ul> <li>v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0
Item C.12. Securities lending.	
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> <li>If Yes, provide the value of the investment representing cash collateral.</li> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for</li> </ul>	Yes X No
loaned securities?	
If yes, provide the value of the securities representing non-cash collateral.	
<ul><li>c. Is any portion of this investment on loan by the Fund?</li></ul>	Yes X No
If Yes, provide the value of the securities on loan.	

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

a. Name of issuer (if any).	N/A	
<ul> <li>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.</li> </ul>	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.	e. If the Fund is required 35d-1(a)(2)(i) or (a)(3)(		
	(i)], is the investment in defined in rule 35d-1(g	cluded in the Fur	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to			
respond N/A to this Item and respond to	the relevant payoff profile o	Short	<b>X</b> N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the	the relevant payoff profile o	Short	<b>X</b> N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Long Long Le category that most close	Short	<b>X</b> N/A

Item C.5. Country of investment or issuer.		
<ul> <li>Report the ISO country code that corresponds to the country where the issuer is organized.</li> </ul>	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	<b>X</b> No
Item C.7.		
<ul> <li>a. Liquidity classification information. For porprovide the liquidity classification(s) for earn in rule 22e-4 [17 CFR 270.22e-4]. For porpercentage amount attributable to each cli. Highly Liquid Investments</li> <li>ii. Moderately Liquid Investments</li> <li>iii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> </ul>	ich portfolio investment amo tfolio investments with multi	ng the following categories as specified
Category.	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification categor the Instructions to Item C.7 is applicable.	ries to the holding, indicate v	which of the three circumstances listed in
Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the further would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ne following circumstances: ng the portions separately; ( and chooses to classify the p (rather than basing it on the	(1) if portions of the position have (2) if a fund has multiple sub-advisers position through evaluation of how long it sizes it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>		
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
<ul><li>iii. Description of the reference instrument, denominated, as well as CUSIP of refer and ISIN are not available), or other ide</li></ul>	ence instrument, ISIN (if	CUSIP is not available), ticker (if CUSIP
If other identifier provided, indicate the t	type of identifier used.	
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.		ot in U.S. dollars, per 1000 units of the re than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, a	also provide:
For debt securities, also provide:		
Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash	Repurchase	Reverse Repurchase
lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
"reverse repurchase agreement" if the Fund is the cash borrower and posts		
<ul> <li>"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.</li> <li>b. Counterparty.</li> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value		No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) or	f counterparty.	
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?		No No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) or	f counterparty.	
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning	rf counterparty. Yes  ng the securities subject or are subject to the repur	No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning collateral). If multiple securities of an issue	rf counterparty. Yes  ng the securities subject or are subject to the repur	No to the repurchase agreement (i.e.,

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.		
<ol> <li>Provide the name and LEI (if any) of co- counterparty).</li> </ol>	unterparty (including a central	
Name of counterparty.	LME Clear	
LEI (if any) of counterparty.	213800L8AQD59D3JRW81	
d. For futures and forwards (other than forwards	ard foreign currency contracts), provide:	
<ul> <li>Payoff profile, selected from among the following (long, short).</li> </ul>	Long	
ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.	
	rivative or an index, the description of the refue, as well as CUSIP of the reference instrunter not available), or other identifier (if CUSIP)	nent, ISIN (if CUS
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	
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No	
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities on loan.		

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

Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
<ul> <li>Title of the issue or description of the investment.</li> </ul>	Nickel May24	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifie	ers:	
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.	e. If the Fund is required to 35d-1(a)(2)(i) or (a)(3)(i)	o adopt a policy as described in rule ) [17 CFR 270.35d-1(a)(2)(i) or (3)
		cluded in the Fund's 80% basket, as

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

Commodities Futures

registered fund, other).
If "other," provide a brief description.

### Item C.5. Country of investment or issuer.

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

### GB

Exchange

#### Item C.6.

Is the investment a Restricted Security?

Yes

No

#### Item C.7.

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

Category.	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 Item C.8. Indicate the level within the fair value 2 3 N/A X 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 Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse

Repurchase

transaction (repurchase, reverse

	repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b.	Counterparty.		
	<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes No	
	ii. If N, provide the name and LEI (if any)	of counterparty.	
C.	Tri-party?	Yes No	
d.	Repurchase rate.		
e.	Maturity date.		
f.		ng the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may be i-iii.	
lte	em C.11. For derivatives, also provide:		
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b.	Counterparty.		
	i. Provide the name and LEI (if any) of co- counterparty).	unterparty (including a central	
	Name of counterparty.	LME Clear	
	LEI (if any) of counterparty.	213800L8AQD59D3JRW81	
d.	For futures and forwards (other than forwards	ard foreign currency contracts), provide:	
	<ol> <li>Payoff profile, selected from among the following (long, short).</li> </ol>	Long	
	ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.	
3.	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).		
Na	ame of issuer.	N/A	
Ti	tle 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.	
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> <li>If Yes, provide the value of the investment representing cash collateral.</li> </ul>	Yes X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	
NPORT-P: Part C: Sc	hedule of Portfolio Inv
Report the following information for the Fund	and its consolidated subsidiaries

# estments

a. Name of issuer (if any).	N/A					
<ul> <li>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.</li> </ul>	N/A					
<ul> <li>c. Title of the issue or description of the investment.</li> </ul>	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	0			
assets of the Fund.		d to adopt a policy as described in ru		
		3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3) included in the Fund's 80% basket, (g), as applicable?		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to				
Payoff profile.	Long	Short X N/A	4	
Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:				
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity			
<ul> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Other  Commodities Futures			
	Exchange			
Item C.5. Country of investment or issue	r.			
<ul> <li>Report the ISO country code that corresponds to the country where the issuer is organized.</li> </ul>	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.					
<ul> <li>a. Liquidity classification information. For por provide the liquidity classification(s) for ear in rule 22e-4 [17 CFR 270.22e-4]. For por percentage amount attributable to each cli. Highly Liquid Investments</li> </ul>	ich port tfolio in	tfolio investment a vestments with m	among th	ne following	categories as specified
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	Highl	y Liquid Investme	ents		
Percentage.	100	,			
<ul> <li>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.</li> <li>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</li> </ul>					
with differing liquidity views; or (3) if the further would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	nd cho (rather	oses to classify the than basing it on	ne position the sizes	on through e s it would re	evaluation of how long it easonably anticipated
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.					1
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>					
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 inkind payment and has elected to be paid in-kind.		Yes		No
f.	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]		Yes		No
	ii. Contingent convertible? [Y/N]		Yes		No
	iii. Description of the reference instrument denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the	rence in entifier (	nstrument, ISIN (if C (if CUSIP, ISIN, and	USIP	is not available), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.				
	v. Delta (if applicable).				
lte	em C.10. For repurchase and reverse re	ourcha	se agreements, als	o pro	vide:
F	or debt securities, also provide:				
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase
b.	Counterparty.				
	<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Y	es		No
	ii. If N, provide the name and LEI (if any)	of coun	terparty.		
C.	Tri-party?	Y	es es		No
d.	Repurchase rate.				
e.	Maturity date.				
f.	Provide the following information concerniculateral). If multiple securities of an issue aggregated in responding to Items C.10.f.	er are s			
lte	em C.11. For derivatives, also provide:				
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Futur	e		
h	Counterparty				

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 forwa	rd foreign currency contracts), provide:	
<ul> <li>Payoff profile, selected from among the following (long, short).</li> </ul>	Short	
ii. Description of reference instrument, as r	equired by sub-Item C.11.c.iii.	
	ivative or an index, the description of the refe e, as well as CUSIP of the reference instrum e not available), or other identifier (if CUSIP,	ent, ISIN (if CUSIP is
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	
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No	
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities on loan.		

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

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

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	N/A		
series trust, report the LEI of the series. c. Title of the issue or description of the	Load May24	1	
investment.	Lead May24		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifie	ers:		
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	0		
currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.			
d. Percentage value compared to net	0		_
assets of the Fund.	e. If the Fund is required to 35d-1(a)(2)(i) or (a)(3)(i)		
	(i)], is the investment ind defined in rule 35d-1(g),	cluded in the Fund's 80	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to	ne following categories (long	, short, N/A). For der	ivatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely	identifies the instru	ment among
<ul> <li>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,</li> </ul>	Derivative-commodity		

b.	derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Othe	r						
	If "other," provide a brief description.		modities Fu ange	tures					
lte	em C.5. Country of investment or issuer.								
	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.								
lte	em C.6.								
ls	the investment a Restricted Security?		Yes		X	No			
i. ii. iii.	Liquidity classification information. For por provide the liquidity classification(s) for ea in rule 22e-4 [17 CFR 270.22e-4]. For port percentage amount attributable to each classification to be a classification of the control of	ch por tfolio ir	tfolio invest rvestments	ment a	among the	follow	ing categor	ies as	specified
Ca	ategory.	High	ly Liquid Inv	/estme	ents				
Pe	ercentage.	100							
b.	If attributing multiple classification categor the Instructions to Item C.7 is applicable.  Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the furth would take to liquidate the entire position (trading). In (1) and (2), a fund would class position.	ose to e follo ng the nd cho (rather	indicate the wing circum portions se poses to cla than basin	percenstanc parate ssify the	entage amo es: (1) if po ly; (2) if a ne position the sizes i	ount of ortions fund h throu it woul	a holding a of the positions of the posi	attribu tion has sub-a on of h	table to ave dvisers now long it icipated
lte	em C.8.								
In	dicate the level within the fair value	X	1		2		3		N/A

m 7( [1 no	erarchy in which the fair value easurements fall pursuant to U.S. enerally Accepted Accounting Principles ASC 820, Fair Value Measurement). (2/3] Report "N/A" if the investment does of have a level associated with it (i.e., net eset value used as the practical epedient).					
lte	em C.9. For debt securities					
F	or debt securities, also provide:					
a.	Maturity date.					
b.	Coupon.					
	<ol> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ol>					
	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 inkind payment and has elected to be paid in-kind.		Yes		No	
f.	For convertible securities, also provide:					
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the	rence i entifier	nstrument, ISIN (if 0 (if CUSIP, ISIN, and	CUSIP	is not availa	able), ticker (if CUSIP
	<ul> <li>iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio.</li> </ul>					
	v. Delta (if applicable).					
lte	em C.10. For repurchase and reverse re	purcha	ise agreements, al	so pro	vide:	
Fo	or debt securities, also provide:	•		·		
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchas	e
b	Counterparty.					

<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
Value		
ii. If N, provide the name and LEI (if any) o	of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
		Ab
f. Provide the following information concernical collateral. If multiple securities of an issue aggregated in responding to Items C.10.f.	er are subject to the repurcl	
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.		
<ul> <li>i. Provide the name and LEI (if any) of co counterparty).</li> </ul>	unterparty (including a cent	ral
Name of counterparty.	LME Clear	
LEI (if any) of counterparty.	213800L8AQD59D3JRW	81
d. For futures and forwards (other than forwards)	ard foreign currency contrac	cts) provide:
Payoff profile, selected from among the following (long, short).	Long	sey, provide.
ii. Description of reference instrument, as	required by sub-Item C 11	c iii
·		
<ol> <li>If the reference instrument is neither a delinctude the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN a available).</li> </ol>	ie, as well as CUSIP of the	reference instrument, ISIN (if CUSIP is
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	
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	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.	
<ul> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?</li> </ul>	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Gold Jun24
d. CUSIP (if any).	N/A
e. At least one of the following other identifi	ers:
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.	Unit	ed States Dollar			
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0				
d. Percentage value compared to net	0				
assets of the Fund.	e.	If the Fund is required	d to a	adopt a policy as des	cribed in rule
Item C.3. Indicate payoff profile among th	o fol	35d-1(a)(2)(i) or (a)(3 (i)], is the investment defined in rule 35d-1(	inclu (g), a	ided in the Fund's 80 s applicable?	% basket, as
respond N/A to this Item and respond to					vatives,
Payoff profile.		Long		Short	X N/A
Item C.4. Asset and issuer type. Select th each of the following:	e cat	egory that most clos	ely i	dentifies the instrur	ment among
<ul> <li>a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.</li> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Oth	mer mmodities Futures change			
Item C.5. Country of investment or issuer					
Report the ISO country code that corresponds to the country where the issuer is organized.	US	i			
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 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 Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind. f. For convertible securities, also provide:

Yes

No

Mandatory convertible? [Y/N]

					_					
	ii. Contingent convertible? [Y/N]		Yes		No					
	iii. Description of the reference instrument denominated, as well as CUSIP of refer and ISIN are not available), or other ide If other identifier provided, indicate the	rence entifie	e instrument, ISIN (if 0 er (if CUSIP, ISIN, and	CUSIP	is not availa	able), ticker (if CUSIP				
	iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.									
	v. Delta (if applicable).									
lte	em C.10. For repurchase and reverse rep	ourc	hase agreements, als	so pro	vide:					
Fc	or debt securities, also provide:									
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		Repurchase		Reverse Repurchase	e				
b.	Counterparty.									
	<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>		Yes		No					
	ii. If N, provide the name and LEI (if any)	of co	unterparty.			_				
C.	Tri-party?		Yes		No					
d.	Repurchase rate.					7				
e.	Maturity date.									
f.	Provide the following information concernicollateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i	er are								
lte	em C.11. For derivatives, also provide:									
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Fu	ture							
b.	Counterparty.									
	i. Provide the name and LEI (if any) of coucounterparty).	unter	rparty (including a cen	tral						
	Name of counterparty.	CN	ME Clearing House							
	LEI (if any) of counterparty.	LC	Z7XYGSLJUHFXXNX	(D88						
d.	For futures and forwards (other than forwards	ard fo	oreign currency contra	cts), pi	rovide:					
	<ul> <li>Payoff profile, selected from among the following (long, short).</li> </ul>	Loi	ng							

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 13430400.00 value on trade date. 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 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 Yes No represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan Yes No X by the Fund? If Yes, provide the value of the securities on loan. NPORT-P: Part C: Schedule of Portfolio Investments Report the following information for the Fund and its consolidated subsidiaries. Item C.1. Identification of investment. a. Name of issuer (if any). N/A b. LEI (if any) of issuer. In the case of a N/A holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the Silver May24

N/A

investment.

d. CUSIP (if any).

e. At least one of the following other identifie	ers:		
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	0		
assets of the Fund.	e. If the Fund is required to 35d-1(a)(2)(i) or (a)(3)(i) (i)], is the investment ind defined in rule 35d-1(g),	[17 CFR 270.35d-1(a) cluded in the Fund's 80	)(2)(i) or (3)
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to	ne following categories (long	, short, N/A). For deri	vatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:	ne category that most closely	identifies the instrui	ment among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity		

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other	
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer		
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	No
<ul> <li>Item C.7.</li> <li>a. Liquidity classification information. For poporovide the liquidity classification(s) for earlier in rule 22e-4 [17 CFR 270.22e-4]. For poporocentage amount attributable to each control in the interventage amount attributable to each control in the interventage in the liquid Investments in the interventage in the interventage.</li> <li>b. If attributing multiple classification category. Percentage.</li> <li>b. If attributing multiple classification category in the instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the function in the interventage in the interven</li></ul>	Highly Liquid Investments  The stothe holding, indicate which in the portions separately; (2) and chooses to classify the post (rather than basing it on the size.	the following categories as specified in liquidity classifications, indicate the liquidity classifications, indicate the ich of the three circumstances listed in amount of a holding attributable to if portions of the position have if a fund has multiple sub-advisers it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		

For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>		
ii. Annualized rate.		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in- kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:	Voc	No.
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the	rence instrument, ISIN (if 0 entifier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevan conversion ratio.		t in U.S. dollars, per 1000 units of the e than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	nurchase agreements, al	so provide:
For debt securities, also provide:	paromaoo agroomonto, ar	oo provido.
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.		
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
Value		
<ul><li>ii. If N, provide the name and LEI (if any) of c. Tri-party?</li></ul>	of counterparty. Yes	No
	100	INO
d. Repurchase rate.		
e. Maturity date.		

f.		ng the securities subject to the repurchase a er are subject to the repurchase agreement, i-iii.	
lí	tem C.11. For derivatives, also provide:		
а	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	o. Counterparty.		
	<ol> <li>Provide the name and LEI (if any) of coucounterparty).</li> </ol>	unterparty (including a central	
	Name of counterparty.	CME Clearing House	
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88	
d	I. For futures and forwards (other than forwa	ard 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	include the name of issuer and title of issu	rivative or an index, the description of the refuse, as well as CUSIP of the reference instrument not available), or other identifier (if CUSIP,	nent, ISIN (if CUSIP is
١	lame of issuer.	N/A	
T	itle 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	0	
	depreciation. Depreciation shall be		
	reported as a negative number.		
lt	tem C.12. Securities lending.		
а	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	o. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
	If yes, provide the value of the securities representing non-cash collateral.		

c. Is any portion of this investment on loan by the Fund?	Yes	X No
If Yes, provide the value of the securities on loan.		

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

Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Sugar May24	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifie	ers:	
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	
<ul> <li>d. Percentage value compared to net assets of the Fund.</li> </ul>	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?

respond N/A to this Item and respond to t	the relevant payoff	profile question in Item	C.11.
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select th each of the following:	e category that mos	st closely identifies the	instrument among
<ul> <li>a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.</li> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	Other  Commodities Futu		
	Exchange		
Item C.5. Country of investment or issuer			
Report the ISO country code that corresponds to the country where the issuer is organized.	US		
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
<ul> <li>a. Liquidity classification information. For population provide the liquidity classification(s) for earlin rule 22e-4 [17 CFR 270.22e-4]. For population</li> </ul>	ach portfolio investm	ent among the following o	ategories as specified

Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives,

- percentage amount attributable to each classification.

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

Category.	Highly Liquid Investment	s
Percentage.	100	
b. If attributing multiple classification categoristhe Instructions to Item C.7 is applicable.	ies to the holding, indicate	which of the three circumstances listed in
Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the furwould take to liquidate the entire position (trading). In (1) and (2), a fund would classing position.	e following circumstances: ng the portions separately; nd chooses to classify the rather than basing it on the	(1) if portions of the position have (2) if a fund has multiple sub-advisers position through evaluation of how long it e sizes it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> <li>ii. Annualized rate.</li> </ul>		
/ amaan200 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 inkind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, denominated, as well as CUSIP of refere and ISIN are not available), or other idea If other identifier provided, indicate the ty	ence instrument, ISIN (if C ntifier (if CUSIP, ISIN, and	SUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.		in U.S. dollars, per 1000 units of the than one conversion ratio, provide each

v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, a	so provide:
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No
ii. If N, provide the name and LEI (if any)	of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concern collateral). If multiple securities of an issu aggregated in responding to Items C.10.f.	er are subject to the repure	o the repurchase agreement (i.e., chase agreement, those securities may be
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
<ul> <li>i. Provide the name and LEI (if any) of co counterparty).</li> </ul>	ounterparty (including a cer	ntral
Name of counterparty.	ICE Clear US	
LEI (if any) of counterparty.	549300HWWR1D8OTS	2G29
d. For futures and forwards (other than forwards)	ard foreign currency contra	acts), provide:
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long	
ii. Description of reference instrument, as	required by sub-Item C.11	.c.iii.
<ol> <li>If the reference instrument is neither a de include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN a available).</li> </ol>	ue, as well as CUSIP of the	
Name of issuer.	N/A	
Title of issue.	Sugar May24	

iii. Expiration date.	2024-04-30
iv. Aggregate notional amount or conti value on trade date.	z547462.40
ISO Currency Code.	United States Dollar
<ul> <li>V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0
Item C.12. Securities lending.	
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collater received for loaned securities?</li> <li>If Yes, provide the value of the investment representing cash collater</li> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received loaned securities?</li> </ul>	al.  Yes  X No
If yes, provide the value of the securit representing non-cash collateral.  c. Is any portion of this investment on loby the Fund?	
If Yes, provide the value of the securit on loan.	ies

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

a. Name of issuer (if any).	N/A
<ul> <li>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.</li> </ul>	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 identifi	ers:
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.	e. If the Fund is required 35d-1(a)(2)(i) or (a)(3)(		
	(i)], is the investment in defined in rule 35d-1(g	cluded in the Fur	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to			
respond N/A to this Item and respond to	the relevant payoff profile o	Short	<b>X</b> N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the	the relevant payoff profile o	Short	<b>X</b> N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	the relevant payoff profile of Long  Long  e category that most close	Short	<b>X</b> N/A

Item C.5. Country of investment or issuer.		
<ul> <li>Report the ISO country code that corresponds to the country where the issuer is organized.</li> </ul>	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	<b>X</b> No
Item C.7.		
<ul> <li>a. Liquidity classification information. For porprovide the liquidity classification(s) for earn in rule 22e-4 [17 CFR 270.22e-4]. For porpercentage amount attributable to each cli. Highly Liquid Investments</li> <li>ii. Moderately Liquid Investments</li> <li>iii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> </ul>	ich portfolio investment amo tfolio investments with multi	ong the following categories as specified
Category.	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification categor the Instructions to Item C.7 is applicable.	ries to the holding, indicate v	which of the three circumstances listed in
Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the further would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ne following circumstances:  ng the portions separately; (  and chooses to classify the p  (rather than basing it on the	(1) if portions of the position have (2) if a fund has multiple sub-advisers position through evaluation of how long it sizes it would reasonably anticipated
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).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>		
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
<ul><li>iii. Description of the reference instrument, denominated, as well as CUSIP of refer and ISIN are not available), or other ide</li></ul>	ence instrument, ISIN (if	CUSIP is not available), ticker (if CUSIP
If other identifier provided, indicate the t	type of identifier used.	
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.		ot in U.S. dollars, per 1000 units of the re than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, a	also provide:
For debt securities, also provide:		
Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash	Repurchase	Reverse Repurchase
lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
"reverse repurchase agreement" if the Fund is the cash borrower and posts		
<ul> <li>"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.</li> <li>b. Counterparty.</li> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value		No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) or	f counterparty.	
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?		No No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) or	f counterparty.	
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning	rf counterparty. Yes  ng the securities subject or are subject to the repur	No
"reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  Value  ii. If N, provide the name and LEI (if any) oc. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concerning collateral). If multiple securities of an issue	rf counterparty. Yes  ng the securities subject or are subject to the repur	No to the repurchase agreement (i.e.,

closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		1
b. Counterparty.		
<ul> <li>i. Provide the name and LEI (if any) of co- counterparty).</li> </ul>	unterparty (including a central	
Name of counterparty.	ICE Clear US	
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29	
d. For futures and forwards (other than forwards)	ard foreign currency contracts), provide:	
<ul> <li>i. Payoff profile, selected from among the following (long, short).</li> </ul>	Long	]
ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.	
	rivative or an index, the description of the refue, as well as CUSIP of the reference instrunter not available), or other identifier (if CUSIP	nent, ISIN (if
Name of issuer.	N/A	
Title of issue.	Cotton May24	
iii. Expiration date.	2024-05-08	1
iv. Aggregate notional amount or contract value on trade date.	1507770.00	
ISO Currency Code.	United States Dollar	
<ul> <li>v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	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.		]
<ul> <li>b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?</li> </ul>	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		]
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities on loan.		

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

### Item C.1. Identification of investment.

Payoff profile.

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 identifie	ers:		
ldentifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	KCK4		
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	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.	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?		
tem 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.			

Long

X N/A

Short

### Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: a. Asset type (short-term investment **Derivative-commodity** vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equitycommon, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABSasset backed commercial paper, ABScollateralized bond/debt obligation, ABSother, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, Other U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Commodities Futures Exchange Item C.5. Country of investment or issuer. a. Report the ISO country code that US corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on

#### 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

the concentrations of the risk and economic exposure of the 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 Item C.8. Indicate the level within the fair value 2 3 N/A X 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 Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse

Repurchase

transaction (repurchase, reverse

	repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b.	Counterparty.	
	i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value	Yes No
	ii. If N, provide the name and LEI (if any)	of counterparty.
C.	Tri-party?	Yes No
d.	Repurchase rate.	
e.	Maturity date.	
f.		ng the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may be -iii.
lte	em C.11. For derivatives, also provide:	
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b.	Counterparty.	
	i. Provide the name and LEI (if any) of coucounterparty).	unterparty (including a central
	Name of counterparty.	ICE Clear US
	LEI (if any) of counterparty.	549300HWWR1D8OTS2G29
d.	For futures and forwards (other than forwards	urd foreign currency contracts), provide:
	<ul> <li>Payoff profile, selected from among the following (long, short).</li> </ul>	Long
	ii. Description of reference instrument, as	required by sub-Item C.11.c.iii.
3.	include the name of issuer and title of issu	ivative or an index, the description of the reference instrument shall e, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are not
Na	ame of issuer.	N/A
Ti	tle 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?  If Yes, provide the value of the investment representing cash collateral.	Yes X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	
NPORT-P: Part C: Sc	hedule of Portfolio In

# estments

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

a. Name of issuer (if any).	United States of America
<ul> <li>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.</li> </ul>	254900HROIFWPRGM1V77
<ul> <li>c. Title of the issue or description of the investment.</li> </ul>	U.S. Treasury Bills
d. CUSIP (if any).	912797HT7
e. At least one of the following other identif	iers:
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	
<ul> <li>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.</li> <li>d. Percentage value compared to net</li> </ul>	19808875.00	
assets of the Fund.	e. If the Fund is required	to adopt a policy as described in rule
Item C.3. Indicate payoff profile among the	(i)], is the investment i defined in rule 35d-1(g	
respond N/A to this Item and respond to		
Payoff profile.	X Long	Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	ne category that most close	ly identifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).  If "other," provide a brief description.		
<ul> <li>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).</li> <li>If "other," provide a brief description.</li> </ul>	U.S. Treasury	
Item C.5. Country of investment or issue	r.	
<ul> <li>Report the ISO country code that corresponds to the country where the issuer is organized.</li> </ul>	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.			
<ul> <li>a. Liquidity classification information. For population provide the liquidity classification(s) for earlin rule 22e-4 [17 CFR 270.22e-4]. For population percentage amount attributable to each classification.</li> </ul>	ch portfolio investn tfolio investments v	ent among the followin	g categories as specified
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	Highly Liquid Inve	stments	
Percentage.	100		
b. If attributing multiple classification categor the Instructions to Item C.7 is applicable.	ies to the holding, i	ndicate which of the thi	ree circumstances listed in
Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treation with differing liquidity views; or (3) if the further would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ne following circums ng the portions sep nd chooses to clas (rather than basing	tances: (1) if portions of arately; (2) if a fund has sify the position through it on the sizes it would	of the position have somultiple sub-advisers on evaluation of how long it reasonably anticipated
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).	<b>X</b> 1	2	3 N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2024-06-06		
b. Coupon.			
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	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	<b>X</b> No	

	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind 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 denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the	rence i entifier	nstrument, ISIN (if C (if CUSIP, ISIN, and	USIP	is not available), ticker (if CUSIP
	<ul> <li>iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio.</li> </ul>				
	v. Delta (if applicable).				
lte	m C.10. For repurchase and reverse re	nurcha	se agreements als	o pro	vide.
	r debt securities, also provide:	Juicile	ise agreements, ais	o pio	viuc.
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase
b.	Counterparty.				
	<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Y	⁄es		No
	ii. If N, provide the name and LEI (if any) o	of coun	terparty.		
C.	Tri-party?	Y	⁄es		No
d.	Repurchase rate.				
e.	Maturity date.				
	Provide the following information concernical collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.	er are s			
Ite	m C.11. For derivatives, also provide:				
	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).				
lte	m C.12. Securities lending.				
	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?		Yes	X	No

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

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

a. Name of issuer (if any).	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 identif	iers:
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	28.5465	
assets of the Fund.		d to adopt a policy as described in rule
		)(i) [17 CFR 270.35d-1(a)(2)(i) or (3) included in the Fund's 80% basket, as g), as applicable?
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to	ne following categories (lo	ng, short, N/A). For derivatives,
Payoff profile.	X Long	Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most close	ely identifies the instrument among
a. Asset type (short-term investment	Short-term investment	
vehicle (e.g., money market fund, liquidity pool, or other cash management	vehicle	
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.		
h laccount was decomposed at 11 C. Tracacount		
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	U.S. Treasury	
government sponsored entity, municipal,		
non-U.S. sovereign, private fund, registered fund, other).		
If "other," provide a brief description.		
, , , , , , , , , , , , , , , , , , ,	L	
Item C.5. Country of investment or issuer		
a. Report the ISO country code that	US	
corresponds to the country where the issuer is organized.		
b. If different from the country where the		
issuer is organized, also report the ISO		
country code that corresponds to the country of investment or issuer based on		
the concentrations of the risk and		
economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	X No

#### Item C.7.

- 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

Indicate the level within the fair value

- iii. Less Liquid Investments
- iv. Illiquid 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.

N/A

#### Item C.8.

meas Gene 7(AS [1/2/3 not h asse	archy in which the fair value surements fall pursuant to U.S. erally Accepted Accounting Principles accepted Accounting Principles accepted Resourcement).  By Report "N/A" if the investment does have a level associated with it (i.e., net to value used as the practical edient).					
ltem	C.9. For debt securities					
For c	debt securities, also provide:					
a. Ma	aturity date.	2024	-04-18			
b. Co	oupon.					
i.	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	None				
ii.	Annualized rate.	0				
c. Cı	urrently in default? [Y/N]		Yes	X	No	
ar	re there any interest payments in rears or have any coupon payments een legally deferred by the issuer? [Y/N]		Yes	X	No	
[Y in the kir	any portion of the interest paid in kind? /N] Enter "N" if the interest may be paid kind but is not actually paid in kind or if e Fund has the option of electing indepayment and has elected to be paid kind.		Yes	X	No	
	or convertible securities, also provide:					
i.	Mandatory convertible? [Y/N]		Yes	1	No	

ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrum		suer, title of issue, and currency in which CUSIP is not available), ticker (if CUSIP
and ISIN are not available), or othe		
If other identifier provided, indicate	the type of identifier used.	
<ul> <li>iv. Conversion ratio per US\$1000 notion relevant currency, indicating the relection conversion ratio.</li> </ul>		t in U.S. dollars, per 1000 units of the e than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse	repurchase agreements, al	so provide:
For debt securities, also provide:		·
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
<ul> <li>i. Cleared by central counterparty? [Y N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No
ii. If N, provide the name and LEI (if ar	y) of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information cond collateral). If multiple securities of an is aggregated in responding to Items C.1	suer are subject to the repure	o the repurchase agreement (i.e., chase agreement, those securities may be
ltem C.11. For derivatives, also provid	ə:	
a. Type of derivative instrument that mos closely represents the investment, selected from among the following (forward, future, option, swaption, swa (including but not limited to total return swaps, credit default swaps, and inter- rate swaps), warrant, other).	р	
Item C.12. Securities lending.		
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collate received for loaned securities?</li> <li>If Yes, provide the value of the investment representing cash collatera</li> </ul>		X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received loaned securities?	Yes	X No

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

es.

Report the following information for the Fur	nd and its consolidated subsidiarion
Item C.1. Identification of investment.	
a. Name of issuer (if any).	United States of America
<ul> <li>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.</li> </ul>	254900HROIFWPRGM1V77
<ul> <li>c. Title of the issue or description of the investment.</li> </ul>	U.S. Treasury Bills
d. CUSIP (if any).	912797HF7
e. At least one of the following other identif	iers:
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	3000000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	29956383.30
d. Percentage value compared to net	34.2911

assets of the Fullu.	e.	35d-1(a)(2)(i) or (	(a)(3)(i) [1 nent inclu	dopt a policy as de 7 CFR 270.35d-1( ded in the Fund's 8 s applicable?	(a)(2)(i) or (3)
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to		lowing categories	s (long, s	hort, N/A). For de	
Payoff profile.	X	Long		Short	N/A
Item C.4. Asset and issuer type. Select the each of the following:	e cat	egory that most o	closely id	entifies the instru	ument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).		ort-term investmen nicle	t		
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	S. Treasury			
If "other," provide a brief description.					
Item C.5. Country of investment or issue					
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.					
<ul> <li>Liquidity classification information. For poprovide the liquidity classification(s) for ein rule 22e-4 [17 CFR 270.22e-4]. For popercentage amount attributable to each of</li> </ul>	ach po rtfolio	ortfolio investment investments with	among th	ne following catego	ories as specified

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

iν.	Illiquid Investments								
Ca	ategory.	High	ly Liquid Ir	vestments					
Pe	ercentage.	100							
b.	If attributing multiple classification categor the Instructions to Item C.7 is applicable.	ies to	the holding	g, indicate v	which	of the three	e circums	tances list	ed in
	Instructions to Item C.7 Funds may choomultiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the furwould take to liquidate the entire position (trading). In (1) and (2), a fund would class position.	e follong the nd cho rather	wing circul portions so coses to clar than basin	mstances: eparately; assify the p ng it on the	(1) if (2) if a cosition sizes	portions of t a fund has r on through e s it would re	the position inultiple sevaluation asonably	on have ub-advise of how lo anticipate	rs ong it ed
lte	m C.8.								
hie Ge 7(/ [1/ no as	dicate the level within the fair value erarchy in which the fair value easurements fall pursuant to U.S. enerally Accepted Accounting Principles ASC 820, Fair Value Measurement).  2/3] Report "N/A" if the investment does thave a level associated with it (i.e., net set value used as the practical pedient).	X	1	2		3		N/A	
lte	m C.9. For debt securities								
Fc	r debt securities, also provide:								
a.	Maturity date.	2024	1-04-11						
b.	Coupon.	-							
	<ol> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ol>	None	e						
	ii. Annualized rate.	0							
c.	Currently in default? [Y/N]		Yes		X	No			
	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		X	No			
	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind.		Yes		X	No			
	For convertible securities, also provide:		1			١			
	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 notiona relevant currency, indicating the releva conversion ratio.		t in U.S. dollars, per 1000 units of the ethan one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, al	so provide:
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
<ul> <li>i. Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.</li> </ul>	Yes	No
Value		
<ul><li>ii. If N, provide the name and LEI (if any)</li><li>c. Tri-party?</li></ul>	of counterparty.  Yes	No
	165	INO
d. Repurchase rate.		
e. Maturity date.		
<ul> <li>f. Provide the following information concern collateral). If multiple securities of an issu- aggregated in responding to Items C.10.f.</li> </ul>	er are subject to the repure	
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.		
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> <li>If Yes, provide the value of the investment representing cash collateral.</li> </ul>	Yes	X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	X No
If Ves provide the value of the securities		

## **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:

	Wholly Owned		Percentage of Fund's Net
Fund	Subsidiary	Value	Assets
GraniteShares Bloomberg Commodity Broad	GraniteShares BCOM Cayman		
Strategy No K-1 ETF	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)

	Principal	<b>X</b> 7.1
Investments	 Amount	Value
UNITED STATES TREASURY OBLIGATIONS - 85.48% <sup>(a)</sup>		
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

<sup>(</sup>a) Rate shown represents the bond equivalent yield to maturity at date of purchase.

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

<sup>(</sup>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.

<sup>(</sup>c) Includes cash which is being held as collateral for futures contracts.

Description	Number of Contracts	Expiration Date	Contract Type	Notional Amount	Value/ Unrealized Appreciation	Value/ Unrealized Depreciation
LME Nickel <sup>(a)</sup>	(1)	05/13/24	Short	\$ (99,973)	\$ 9,92:	5 \$ _
Total Futures Contracts					\$ 9,92	\$ -
Net Unrealized Appreciation					\$ 9,92	\$ -

<sup>(</sup>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