Submission Data File

General Information		
Submission Type	NPORT-P	
Name* Jeff Klearman		
Phone*	1-646-876-5143	
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)		

Z:\2023 OPERATIONS\2023 EDGAR\05 May\GraniteShares ETF Trust\05-23-2023 \Form NPORT-P_COMB\Production\GraniteShares ETF Trust 05-23-2023 Form NPORT-P_COMB.gfp NPORT-P

1 of 1

05/23/2023 07:24 AM

Form NPORT-P

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

FORM NPORT
MONTHLY PORTFOLIO INVESTMENTS
REPORT

N-PORT-P: Filer Information

Confidential		
Filer CIK:	0001689873	
Filer CCC:	*****	
Filer Investment Company Type	Form N-1A Filer (Mutual Fund)	
Is this a LIVE or TEST Filing?	LIVE	
Would you like a Return Copy?	X	
Is this an electronic copy of an official filing submitted in paper format?		
Submission Contact Information		
Name	Jeff Klearman	
Phone	1-646-876-5143	
E-mail Address	jeff.klearman@graniteshares.com	
Notification Information		
Notify via Filing Website only?		
Series ID	S000056279	
Class (Contract) ID	C000177158	

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	GraniteShares ETF Trust
b. Investment Company Act file number for Registrant (e.g., 811-)	811-23214
rtogistiant (e.g., err)	
c. CIK number of Registrant	0001689873
d. LEI of Registrant	549300ODHHSS5JB0RB94
e. Address and telephone number of Registra	nt.
Street Address 1	205 Hudson Street 7th floor
Street Address 2	
City	New York
State, if applicable	NEW YORK
Foreign country, if applicable	UNITED STATES OF AMERICA
Zip / Postal code	10013
Telephone number	1-646-876-5143
Item A.2. Information about the Series.	
a. Name of Series.	GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF
b. EDGAR series identifier (if any).	S000056279
c. LEI of Series.	549300TM9TYJ47SK6836
Item A.3. Reporting period.	
a. Date of fiscal year-end.	2023-06-30
a. Date as of which information is reported.	2023-03-31
Item A.4. Final Filing.	
Does the Fund anticipate that this will be	Yes X No
its final filing on Form N PORT?	

NPORT-P: Part B: Information About the Fund

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

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

a.	Total assets, including assets attributable to miscellaneous securities reported in Part D.	152075886.87
b.	Total liabilities.	33298.81
C.	Net assets.	152042588.06

Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.			
	Assets attributable to miscellaneous securities reported in Part D.	0	
(Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	27285364.14	
	Borrowings attributable to amounts payable o rule 6-04(13)(a) of Regulation S-X [17 CF		d similar debt, as reported pursuant
Amo	ounts payable within one year.		
	ks or other financial institutions for owings.	0	
Con	trolled companies.	0	
Othe	er affiliates.	0	
Othe	ers.	0	
Amo	ounts payable after one year.		
	ks or other financial institutions for owings.	0	
Con	trolled companies.	0	
Othe	er affiliates.	0	
Othe	ers.	0	
	Payables for investments purchased either (pasis, or (ii) on a standby commitment basis		n-issued, or other firm commitment
((i) On a delayed delivery, when-issued, or other firm commitment basis:	0	
((ii) On a standby commitment basis:	0	
	iquidation preference of outstanding preferred stock issued by the Fund.	0	
	Cash and cash equivalents not reported in Parts C and D.	0	
Item	B.3. Portfolio level risk metrics.		
	e average value of the Fund's debt securitie eds 25% or more of the Fund's net asset va		ree months, in the aggregate,
Curr	ency Metric: 1		
ISO	Currency code	United States Dollar	
r	nterest Rate Risk (DV01). For each currence net asset value, provide the change in value rates, for each of the following maturities: 3	of the portfolio resulting from	n a 1 basis point change in interest
Mat	urity period. 3	month.	-1266.70
Mat	urity period. 1	year.	0

Maturity period.	5 years.	0		
Maturity period.	10 years.	0		
Maturity period.	30 years.	0		
 Interest Rate Risk (DV100). For each current asset value, provide the change in valinterest rates, for each of the following management. 	ue of the portfolio resulting from	m a 100 basis point change in		
Maturity period.	3 month.	-126666.70		
Maturity period.	1 year.	0		
Maturity period.	5 years.	0		
Maturity period.	10 years.	0		
Maturity period.	30 years.	0		
c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years. Investment Grade.				
Maturity period.	3 month.	0		
Maturity period.	1 year.	0		
Maturity period.	5 years.	0		
Maturity period.	10 years.	0		
Maturity period.	30 years.	0		
Non-Investment Grade.				
Maturity period.	3 month.	0		
Maturity period.	1 year.	0		
Maturity period.	5 years.	0		

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

(i) the value of each debt security,

Maturity period.

Maturity period.

- (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

10 years.

30 years.

0

0

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

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

Item B.4. Securities lending.

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

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

b. Did any securities lending counterparty provide any non-cash collateral?

Yes X No

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

Item B.5. Return information.

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

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months	Month 1.	-0.0474
Monthly total returns of the Fund for each of the preceding three months	Month 2.	-0.0060
Monthly total returns of the Fund for each of the preceding three months	Month 3.	-0.0245
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.	-8035708.07
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-666527.35
Monthly net realized gain(loss)	Month 2.	3999116.85
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-5517454.85
Monthly net realized gain(loss)	Month 3.	-8979863.86
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	1709668.10
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.	-8035708.07
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-666527.35
Monthly net realized gain(loss)	Month 2.	3999116.85
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-5517454.85
Monthly net realized gain(loss)	Month 3.	-8979863.86
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	1709668.10
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Month 1		
Monthly net realized gain(loss)	Month 1.	0
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	9207.29
Month 2		
Monthly net realized gain(loss)	Month 2.	39297.83
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-126746.50
Month 3		
Monthly net realized gain(loss)	Month 3.	-913.33
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-50138.72

Item B.6. Flow information.

a. Total net asset value of shares sold

(including exchanges but excluding

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.

2179235.19

Month 1.

0
4300863.02
0
17841113.97

Total net asset value of shares redeemed or repurchased, including exchanges.			
Month 3.			
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	0		
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0		
c. Total net asset value of shares redeemed or repurchased, including exchanges.	14914924.30		
Item B.7. Highly Liquid Investment Minimum	n information.		
a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.			
 b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period. 			
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	Yes No N/A		
Item B.8. Derivatives Transactions.			
Fund's Highly Liquid Investments that it	nanagement investment companies, provide the percentage of has segregated to cover or pledged to satisfy margin ives transactions that are classified among the following 7 CFR 270.22e-4]:	the	
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:

D : () (E 1;	
a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported	
as a percentage of the Fund's net asset	
value. b. Exposure from currency derivatives that	
hedge currency risks, as provided in rule	
18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)	
(B)], reported as a percentage of the	
c. Exposure from 4th terlest 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 d. The Frunds enet ক্রমেন ১৪৪৮ ক্রমেন ১৪৪৮ কর	
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 Itepe股側0. VaR information.	
перенодо. Так ппоппацоп.	
270.18f-4(c)(2)], provide the following information	t on fund leverage risk described in rule 18f-4(c)(2) [17 CFR tion, as determined in accordance with the requirement under rule acce with the applicable VaR test at least once each business day:
a. Median daily VaR during the reporting	3.45
period, reported as a percentage of the	
Fund's net asset value.	
•	VaR Test during the reporting period, provide:
 i. As applicable, the name of the Fund's Designated Index, or a statement that the 	Bloomberg Commodity Total Return Index
Fund's Designated Reference Portfolio is	
the Fund's Securities Portfolio.	
ii. As applicable, the index identifier for the	BCOMTR
Fund's Designated Index.	
iii Madian VaD Datia duning the generation	00.00
iii. Median VaR Ratio during the reporting period, reported as a percentage of the	99.80
VaRof the Fund's Designated Reference	
Portfolio.	
c. Backtesting Results. Number of	0
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.	
WB0555 5 4 0 0 1	
NPORT-P: Part C: Sch	edule of Portfolio Investments
Report the following information for the Fund a	and its consolidated subsidiaries.
,	
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
` ,	
b.	N/A

LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.			
c. Title of the issue or description of the investment.	Henry Hub Natural Gas NYMEX		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	NGK23		
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	360.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0.000000		
used to calculate value. d. Percentage value compared to net assets of	0.0000		
the Fund.	0.000		
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the			
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the c each of the following:	ategory that most closely id	entifies the instr	ument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange,	Derivative-commodity		

struc back comr bond comr	ative-interest rate, derivatives-other, tured note, loan, ABS-mortgage ed security, ABS-asset backed nercial paper, ABS-collateralized /debt obligation, ABS-other, nodity, real estate, other).			1	
11 011	ici, provide a brief description.				
gove spon sove other	er type (corporate, U.S. Treasury, U.S. rnment agency, U.S. government sored entity, municipal, non-U.S. reign, private fund, registered fund, '). ner," provide a brief description.	Other Commodities Futures Exchange	6		
Item C.	5. Country of investment or issuer.			_	
corre	ort the ISO country code that sponds to the country where the issuer ganized.	US			
is org code inves conc	erent from the country where the issuer ganized, also report the ISO country that corresponds to the country of stment or issuer based on the entrations of the risk and economic sure of the investments.				
Item C.	6.				
Is the in	vestment 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.				
	Highly Liquid Investments				
	Moderately Liquid Investments Less Liquid Investments				
	Illiquid Investments				
Catego	·	Highly Liquid Investme	ents		
Percent		100			
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a	ories to the holding, in	dicate v	which of the three	circumstances
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.					
Item C.	8.				
	the level within the fair value hierarchy the fair value measurements fall	X 1	2	3	N/A

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

Item C.9. For debt securities

For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
c. Currently in default? [Y/N]	Yes	No		
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No		
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes	No		
ii. Contingent convertible? [Y/N]	Yes	No		
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.				
iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.				
v. Delta (if applicable).				
Item C.10. For repurchase and reverse repur	rchase agreements, al	so provide:		
For debt securities, also provide:				
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase		
b. Counterparty.				
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No		

Value		
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the repurchase	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of coun	iterparty (including a central co	ounterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD8	38
d. For futures and forwards (other than forward	d foreign currency contracts),	provide:
 i. Payoff profile, selected from among the following (long, short). 	Long	
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.	
3. If the reference instrument is neither a der include the name of issuer and title of issuenct available), ticker if (CUSIP and ISIN and available).	ue, as well as CUSIP of the ref	ference instrument, ISIN (if CUSIP is
Name of issuer.	N/A	1
Title of issue.	Henry Hub Natural Gas NYMEX	
iii. Expiration date.	2023-04-26	
iv. Aggregate notional amount or contract value on trade date.	7977600.00	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00	
Item C.12. Securities lending.		
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes	X No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.				
a. Name of issuer (if any).	N/A			
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the 	N/A			
investment.	Light, Sweet Crude Oil NYMEX			
d. CUSIP (if any).	N/A			
e. At least one of the following other identifiers:				
Identifier.	ISIN			
ISIN.				
Identifier.	Ticker (if ISIN is not available)			
Ticker (if ISIN is not available).	CLK3			
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	161.0000			
Units	Number of contracts			

Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate 	0.000000		
used to calculate value. d. Percentage value compared to net assets of the Fund.	0.0000		
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the			
Payoff profile.	Long		Short X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most close	ely id	entifies the instrument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futures Exchange		
	Lxchange		
Item C.5. Country of investment or issuer.			
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US		
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X	No

Item C.7.

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

N/A

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

denominated, as well as CUSIP of referen	ncluding the name of issuer, title of issue, and currency in which nce instrument, ISIN (if CUSIP is not available), ticker (if CUSIP tifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type	pe of identifier used.
	or, if bond currency is not in U.S. dollars, per 1000 units of the currency. If there is more than one conversion ratio, provide each
v. Delta (if applicable).	
Item C.10. For repurchase and reverse repu	rchase agreements, also provide:
For debt securities, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse Repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes No
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	Yes No
d. Repurchase rate.	
e. Maturity date.	
	the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be i.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	l foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.If the reference instrument is neither a derivative or an index, the description.
- 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.	Light, Sweet Crude Oil NYMEX
	iii. Expiration date.	2023-04-20
	iv. Aggregate notional amount or contract value on trade date.	12182870.00
	ISO Currency Code.	United States Dollar
,	v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0.00
lte	em C.12. Securities lending.	
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
	If Yes, provide the value of the investment representing cash collateral.	
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
	If yes, provide the value of the securities representing non-cash collateral.	
C.	Is any portion of this investment on loan by the Fund?	Yes X No
	If Yes, provide the value of the securities on loan.	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a	N/A
holding in a fund that is a series of a series trust, report the LEI of the series.	
c. Title of the issue or description of the investment.	Brent Crude Oil ICE Futures Europe

d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	CON3		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the typof identifier used	е	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	142.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of 	0.000000		
the Fund.	0.0000		
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the			
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	category that most closely	identifies the	instrument amonç
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 "o			
11 0	ther," provide a brief description.		
			_
	ier type (corporate, U.S. Treasury, U.S.	Other	
	ernment agency, U.S. government		
	nsored entity, municipal, non-U.S. ereign, private fund, registered fund,		
othe			
	ther," provide a brief description.	Commodities Futures	
	, , , , , , , , , , , , , , , , , , ,	Exchange	
Item C	C.5. Country of investment or issuer.		
a Rer	oort the ISO country code that	GB]
	responds to the country where the issuer	IGB	
	rganized.		
	fferent from the country where the issuer		
	rganized, also report the ISO country e that corresponds to the country of		-
	estment or issuer based on the		
	centrations of the risk and economic		
exp	osure of the investments.		
Item C	2.6.		
Is the	investment a Restricted Security?	Yes	No
Item C	2.7.		
a.	Liquidity classification information. For p	portfolio investments of open-e	nd management investment
	companies, provide the liquidity classific		
	categories as specified in rule 22e-4 [17		
	classifications indicate the nercentage	amount attributable to each cla	secification
i	classifications, indicate the percentage	amount attributable to each cla	assification.
i. ii	Highly Liquid Investments	amount attributable to each cla	assification.
ii.	Highly Liquid Investments Moderately Liquid Investments	amount attributable to each cla	assification.
ii. iii.	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments	amount attributable to each cla	assification.
ii. iii. iv.	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments		assification.
ii. iii. iv. Categ	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory.	Highly Liquid Investments	assification.
ii. iii. iv.	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory.		assification.
ii. iii. iv. Categ	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. htage. If attributing multiple classification category	Highly Liquid Investments 100 pories to the holding, indicate w	
ii. iii. iv. Categ Percel	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. ntage. If attributing multiple classification cated listed in the Instructions to Item C.7 is a	Highly Liquid Investments 100 gories to the holding, indicate was pplicable.	which of the three circumstances
ii. iii. iv. Categ Percel	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. htage. If attributing multiple classification category	Highly Liquid Investments 100 gories to the holding, indicate with policable. noose to indicate the percentage.	which of the three circumstances ge amount of a holding attributable
ii. iii. iv. Categ Percel	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categolisted in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may chapted to multiple classification categories only differing liquidity features that justify treaters	Highly Liquid Investments 100 gories to the holding, indicate was pplicable. noose to indicate the percentage in the following circumstances ating the portions separately; (which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub-
ii. iii. iv. Categ Percel	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may chapted to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or	Highly Liquid Investments 100 gories to the holding, indicate we pplicable. noose to indicate the percentage in the following circumstances ating the portions separately; (* (3) if the fund chooses to clas	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation
ii. iii. iv. Categ Percel	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may change to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the	Highly Liquid Investments 100 gories to the holding, indicate we pplicable. noose to indicate the percentage in the following circumstances ating the portions separately; (* (3) if the fund chooses to classe entire position (rather than be	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
ii. iii. iv. Categ Percel	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may chapted to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or	Highly Liquid Investments 100 gories to the holding, indicate we pplicable. noose to indicate the percentage in the following circumstances ating the portions separately; (1) (3) if the fund chooses to classe entire position (rather than beind (2), a fund would classify us	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
ii. iii. iv. Categ Percel	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categories in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	Highly Liquid Investments 100 gories to the holding, indicate we pplicable. noose to indicate the percentage in the following circumstances ating the portions separately; (1) (3) if the fund chooses to classe entire position (rather than beind (2), a fund would classify us	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
ii. iv. Categ Percel b.	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position.	Highly Liquid Investments 100 gories to the holding, indicate was pplicable. noose to indicate the percentage in the following circumstances atting the portions separately; (a. (3) if the fund chooses to classe entire position (rather than be not (2), a fund would classify usen.	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would sing the reasonably anticipated
ii. iv. Categ Percel b.	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categories in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	Highly Liquid Investments 100 gories to the holding, indicate was pplicable. noose to indicate the percentage in the following circumstances atting the portions separately; (1) (3) if the fund chooses to classe entire position (rather than be not (2), a fund would classify usen.	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
ii. iv. Categ Percel b. Item C Indica in which pursua	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categories is a listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the positions. Et the level within the fair value hierarchy the fair value measurements fall ant to U.S. Generally Accepted	Highly Liquid Investments 100 gories to the holding, indicate was pplicable. noose to indicate the percentage in the following circumstances atting the portions separately; (1) (3) if the fund chooses to classe entire position (rather than be not (2), a fund would classify usen.	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would sing the reasonably anticipated
ii. iv. Catego Percel b. Item C Indicatin which pursua Accou	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categories in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the positions. Et the level within the fair value hierarchy che the fair value measurements fall ant to U.S. Generally Accepted Inting Principles 7(ASC 820, Fair Value)	Highly Liquid Investments 100 gories to the holding, indicate was pplicable. noose to indicate the percentage in the following circumstances atting the portions separately; (1) (3) if the fund chooses to classe entire position (rather than be not (2), a fund would classify usen.	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would sing the reasonably anticipated
ii. iv. Categorer b. Item Condication whice pursua Accound Measurer in the condication of the condication o	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categories in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position categories for each portion of the position categories in the level within the fair value hierarchy can the level within the fair value hierarchy can the fair value measurements fall and to U.S. Generally Accepted in the principles 7(ASC 820, Fair Value arement). [1/2/3] Report "N/A" if the	Highly Liquid Investments 100 gories to the holding, indicate was pplicable. noose to indicate the percentage in the following circumstances atting the portions separately; (1) (3) if the fund chooses to classe entire position (rather than be not (2), a fund would classify usen.	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would sing the reasonably anticipated
ii. iv. Category Percel b. Item C Indicatin which pursua Accourt Measurinvesti	Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments ory. Intage. If attributing multiple classification categories in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the positions. Et the level within the fair value hierarchy che the fair value measurements fall ant to U.S. Generally Accepted Inting Principles 7(ASC 820, Fair Value)	Highly Liquid Investments 100 gories to the holding, indicate was pplicable. noose to indicate the percentage in the following circumstances atting the portions separately; (1) (3) if the fund chooses to classe entire position (rather than be not (2), a fund would classify usen.	which of the three circumstances ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would sing the reasonably anticipated

Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes No or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] No Yes ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse transaction (repurchase, reverse Repurchase repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? Yes No d. Repurchase rate.

e. Maturity date.				
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.				
Item C.11. For derivatives, also provide:				
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future			
b. Counterparty.				
i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).			
Name of counterparty.	ICE Clear Europe			
LEI (if any) of counterparty.	5R6J7JCQRIPQR1EEP713			
d. For futures and forwards (other than forwar	rd foreign currency contracts), provide:			
 i. Payoff profile, selected from among the following (long, short). 	Long			
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.			
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker not available).				
Name of issuer.	N/A			
Title of issue.	Brent Crude Oil ICE Futures Europe			
iii. Expiration date.	2023-05-31			
iv. Aggregate notional amount or contract value on trade date.	11321660.00			
ISO Currency Code.	United States Dollar			
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00			
Item C.12. Securities lending.				
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes X No			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No			

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

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the investment.	N/A Low Sulphure Gas Oil - ICE Futures Europe
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	QSK3
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	50.0000
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated	0.000000

	in U.S. dollars, provide the exchange rate used to calculate value.						
d.	Percentage value compared to net assets of the Fund.	of 0	.0000				
	em C.3. Indicate payoff profile among the spond N/A to this Item and respond to the						vatives,
Pa	ayoff profile.		Long		Short		X N/A
	em C.4. Asset and issuer type. Select the ich of the following:	cate	egory that most close	ely id	entifies t	he instrun	nent among
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		Perivative-commodity				
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	C	commodities Futures exchange				
lte	em C.5. Country of investment or issuer.						
a.	Report the ISO country code that corresponds to the country where the issue is organized.		SB .				
b.	If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	er					
lte	em C.6.		_				
ls	the investment a Restricted Security?		Yes	X	No		
lte	em C.7.						

- 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. a.
- i. **Highly 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 subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy 2 3 N/A in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes No or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] No Yes 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.

ii.

Moderately Liquid Investments

conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse transaction (repurchase, reverse Repurchase repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most **Future** closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. ICE Clear Europe LEI (if any) of counterparty. 5R6J7JCQRIPQR1EEP713 d. For futures and forwards (other than forward foreign currency contracts), provide: i. Payoff profile, selected from among the Long following (long, short). ii. Description of reference instrument, as required by sub-Item C.11.c.iii. 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are

not available).

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

Name of issuer.	N/A
Title of issue.	Low Sulphure Gas Oil - ICE Futures Europe
iii. Expiration date.	2023-05-11
iv. Aggregate notional amount or contract value on trade date.	3758750.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
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 o loan.	on

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. 	RBOB Unleaded Gasoline - NYMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN

ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	XBK3	1	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.]	
Item C.2. Amount of each investment.			
Balance	36.0000	1	
Units	Number of contracts	1	
Description of other units.		1	
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0.000000 f 0.0000		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the			
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:		dentifies the instr	ument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-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		

sove	ereign, private fund, registered fund, er).	
If "o	ther," provide a brief description.	Commodities Futures Exchange
Item C	5.5. Country of investment or issuer.	
corr is or b. If dif is or code	ort the ISO country code that esponds to the country where the issuer ganized. If erent from the country where the issuer ganized, also report the ISO country that corresponds to the country of stment or issuer based on the	
cond	centrations of the risk and economic osure of the investments.	
Item C		
Is the i	nvestment a Restricted Security?	Yes X No
Item C	:.7.	
a.	companies, provide the liquidity classificategories as specified in rule 22e-4 [1]	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
i.	Highly Liquid Investments	
ii.	Moderately Liquid Investments	
iii.	Less Liquid Investments	
iv.	Illiquid Investments	
Catego	ory.	Highly Liquid Investments
Percer	ntage.	100
b.	listed in the Instructions to Item C.7 is a	
	to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the	hoose to indicate the percentage amount of a holding attributable y in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple sub-r (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
Item C	:.8.	
in whice pursual Account Measur investrum with it	e the level within the fair value hierarchy the fair value measurements fall and to U.S. Generally Accepted hiting Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the al expedient).	7 X 1 2 3 N/A
•	3.9. For debt securities	
	bt securities, also provide:	
	urity date.	
a. Wat	,	

b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			
c. Currently in default? [Y/N]	Yes	No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:	_		
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identified the reduction of the result of t	ce instrument, ISIN (if C fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is not	CUSIP is not availal ticker are not avai in U.S. dollars, pe	ble), ticker (if CUSIP lable). r 1000 units of the
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements. als	so provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c		_	
c. Tri-party?	Yes	No	_
d. Repurchase rate.			
e. Maturity date.			

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

Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88	
 d. For futures and forwards (other than forward i. Payoff profile, selected from among the following (long, short). 	d foreign currency contracts), provide:	
ii. Description of reference instrument, as re-	quired by sub-Item C.11.c.iii.	
include the name of issuer and title of issue	vative or an index, the description of the refee, as well as CUSIP of the reference instrunt e not available), or other identifier (if CUSIP	nent, ISIN (if CUSIP is
Name of issuer.	N/A	
	RBOB Unleaded Gasoline - NYMEX	
iii. Expiration date.	2023-04-28	
iv. Aggregate notional amount or contract value on trade date.	4053672.00	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00	
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.	Yes X No	

Is any portion of this investment on loan by the Fund?	
If Yes, provide the value of the securities on loan.	

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

item 6.1. 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.	ULS Diesel - NYMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	HOK3
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	26.0000
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0.000000
d. Percentage value compared to net assets of the Fund.	0.0000

	C.3. Indicate payoff profile among thond N/A to this Item and respond to t							ivative	es,
Payot	ff profile.		Long			Short		X	N/A
ltom	C.4. Asset and issuer type. Select the	o cato	gory that m	net clae	hi vla	antifias tl	na instru	ment s	mona
	of the following:	e cate	gory that in	ost cios	ery iu	enunes u	ie ilistiu	illelit e	aniong
(e., oth rep equ cor equ der stru bac cor bor cor	set type (short-term investment vehicle g., money market fund, liquidity pool, or ler cash management vehicle), burchase agreement, equity-common, uity-preferred, debt, derivative-modity, derivative-credit, derivative-uity, derivative-foreign exchange, rivative-interest rate, derivatives-other, uctured note, loan, ABS-mortgage cked security, ABS-asset backed mmercial paper, ABS-collateralized and/debt obligation, ABS-other, mmodity, real estate, other).		erivative-com	nmodity]			
" '	other, provide a brief description.								
gov spo sov	uer type (corporate, U.S. Treasury, U.S. vernment agency, U.S. government onsored entity, municipal, non-U.S. vereign, private fund, registered fund, ler).	i. 0	ther]			
If "	other," provide a brief description.		ommodities f xchange	utures					
Item	C.5. Country of investment or issuer								
a. Re	port the ISO country code that responds to the country where the issu	U	S						
b. If do	lifferent from the country where the issurganized, also report the ISO country de that corresponds to the country of estment or issuer based on the incentrations of the risk and economic posure of the investments.	ier							
Item	C.6.								
Is the	investment a Restricted Security?		Yes		X	No			
Item	C.7.					1			
a.	Liquidity classification information. For companies, provide the liquidity class categories as specified in rule 22e-4 classifications, indicate the percentage	ification [17 CF	on(s) for eacl FR 270.22e-4	h portfoli 4]. For po	io inve ortfolic	estment and investme	nong the nts with r	followi	ng
i.	Highly Liquid Investments								
ii. iii. iv.	Moderately Liquid Investments Less Liquid Investments Illiquid Investments								
Cate	·	Hiç	ghly Liquid In	vestmer	nts				
			-						

Percentage.		100							
	uting multiple classification categ the Instructions to Item C.7 is a			ng, indic	ate w	hich of the	three cir	cumsta	nces
to multi differing advisers of how reasons	tions to Item C.7 Funds may che ple classification categories only gliquidity features that justify treas with differing liquidity views; or long it would take to liquidate the ably anticipated trading). In (1) are for each portion of the position	in the ating the (3) if the entire (2),	following one portions he fund che position (I	circumstate separate ooses to rather tha	ances ely; (2 class an ba	: (1) if port !) if a fund sify the pos sing it on t	ions of th has mult sition thro he sizes	ne positi iple sub ough eva it would	on have - aluation I
Item C.8.									
in which the fai pursuant to U.S Accounting Prin Measurement). investment doe	el within the fair value hierarchy r value measurements fall S. Generally Accepted nciples 7(ASC 820, Fair Value [1/2/3] Report "N/A" if the s not have a level associated asset value used as the ient).	X] 1	2		3	3	1	N/A
Item C.9. For o	lebt securities								
	ties, also provide:						-		
a. Maturity date	·.								
b. Coupon.							_		
reflects th	e category that most closely e coupon type among the (fixed, floating, variable, none). ed rate.								
c. Currently in o	default? [Y/N]		Yes			No			
or have any	y interest payments in arrears coupon payments been legally he issuer? [Y/N]		Yes			No			
[Y/N] Enter " kind but is no Fund has the	n of the interest paid in kind? N" if the interest may be paid in but actually paid in kind or if the election of electing in-kind in has elected to be paid in-kind.		Yes			No			
f. For convertib	ole securities, also provide:								
i. Mandator	y convertible? [Y/N]		Yes			No			
ii. Continger	nt convertible? [Y/N]		Yes			No			
denomina and ISIN	on of the reference instrument, in ited, as well as CUSIP of referen are not available), or other identi entifier provided, indicate the typ	nce ins ifier (if	trument, IS CUSIP, IS	SIN (if CL IN, and t	JSIP i	s not avail	able), tic		
	on ratio per US\$1000 notional, or currency, indicating the relevant on ratio.								
v. Delta (if a	pplicable).								

For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the repurcha	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of coun	terparty (including a centra	l counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNX	D88
d. For futures and forwards (other than forward	d foreign currency contracts	s), provide:
 Payoff profile, selected from among the following (long, short). 	Long	77.1
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.	iii.
 If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN ar not available). 	e, as well as CUSIP of the	reference instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	ULS Diesel - NYMEX	
The of Isodo.		
iii. Expiration date.	2023-04-28	

Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	United States Dollar 0.00
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	Yes X No
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
 Title of the issue or description of the investment. 	Live Cattle - CME
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	LCM3
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	81.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0.000000		
used to calculate value. d. Percentage value compared to net assets of the Fund.	0.0000		
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the			
Payoff profile.	Long	Short	X N/A
Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following:]	
Item C.4. Asset and issuer type. Select the c]	
Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	category that most closely id]	

Item C.5.	Country of investment or issuer.							
corresponding contents or cont	the ISO country code that onds to the country where the issuer sized. In the country where the issuer sized, also report the ISO country at corresponds to the country of ent or issuer based on the crations of the risk and economic tree of the investments.	US						
Item C.6.								
Is the inves	stment a Restricted Security?		⁄es		X	No		
Item C.7.								
cor cat	uidity classification information. For p mpanies, provide the liquidity classific tegories as specified in rule 22e-4 [17 ssifications, indicate the percentage a	ation(CFR	s) for each 270.22e-4]	portfolio . For por	inve rtfolio	stment amo investmen	ong the ts with r	following
	ghly Liquid Investments							
	oderately Liquid Investments							
	ss Liquid Investments							
Category.	quid Investments	Liabl	. Liquid Inv	vootmont				
Percentage	9		y Liquid Inv	esiment	5			
	e. attributing multiple classification categ	100						
Ins to r diff adv of I rea	red in the Instructions to Item C.7 is a structions to Item C.7 Funds may chemultiple classification categories only fering liquidity features that justify treat visers with differing liquidity views; or how long it would take to liquidate the asonably anticipated trading). In (1) and de size for each portion of the position	oose in the ating the (3) if the entire and (2)	to indicate following one portions the fund che position (I	circumstate separate ooses to rather that	ances ely; (2 class an ba	i: (1) if porti 2) if a fund l sify the pos ising it on th	ons of the second on the sizes of the sizes on the sizes of the sizes on the sizes of the sizes on the sizes of the sizes on the sizes on the sizes of the sizes on the sizes of the sizes on the sizes of the sizes	he position have tiple sub- ough evaluation it would
Item C.8.	· · · · ·							
in which the pursuant to Accounting Measurem investment	e level within the fair value hierarchy he fair value measurements fall to U.S. Generally Accepted g Principles 7(ASC 820, Fair Value hent). [1/2/3] Report "N/A" if the t does not have a level associated, net asset value used as the xpedient).	X	1	2		3		N/A
Item C.9. I	For debt securities							
For debt se	ecurities, also provide:							
a. Maturity	date.							
b. Coupon								
reflect follow	ct the category that most closely cts the coupon type among the wing (fixed, floating, variable, none). alized rate.]	
c. Currentl	ly in default? [Y/N]		Yes			No		

d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	No	
deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind?	Yes	No	
[Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind			
payment and has elected to be paid in-kind.			
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other identication.	nce instrument,	ISIN (if CUSIP is not ava	ailable), ticker (if CUSIP
If other identifier provided, indicate the ty	pe of identifier u	sed.	
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	ırchase agreem	ents, also provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchas	Reverse Repurcha	ase
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of	counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
 f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii 	are subject to th		
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	Future		

swaps, and interest rate swaps), warrant, other).							
b. Counterparty.							
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).							
Name of counterparty.	CME Clearing House						
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88						
d. For futures and forwards (other than forward	d foreign currency contracts), provide:						
 i. Payoff profile, selected from among the following (long, short). 	Long						
ii. Description of reference instrument, as re	quired by sub-Item C.11.c.iii.						
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						
Name of issuer.	N/A						
Title of issue.	Live Cattle - CME						
iii. Expiration date.	2023-06-30						
iv. Aggregate notional amount or contract value on trade date.	5252850.00						
ISO Currency Code.	United States Dollar						
Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0.00						
Item C.12. Securities lending.							
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No						
If Yes, provide the value of the investment representing cash collateral.							
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No						
If yes, provide the value of the securities representing non-cash collateral.							
c. Is any portion of this investment on loan by the Fund?	Yes X No						
If Yes, provide the value of the securities on loan.							

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

a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Lean Hogs - CME		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	LHM3		
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	84.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0.000000		
d. Percentage value compared to net assets of the Fund.	0.0000		
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the			atives,
Payoff profile.	Long	Short	X N/A

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

	_							
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		e-commodity					
D.	government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other						
	If "other," provide a brief description.	Commod	lities Futures e					
lte	em C.5. Country of investment or issuer.							
b.	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US]			
	em C.6. the investment a Restricted Security?	Yes			No			
	•	168		X	No			
a.	em C.7. Liquidity classification information. For proceedings companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage	cation(s) fo 7 CFR 270	r each portfol .22e-4]. For p	io inve ortfolic	stment invest	among ments v	the follo	wing
i.	Highly Liquid Investments							
ii.	Moderately Liquid Investments							
iii.								
	ategory.	Highly Liq	uid Investmer	nts				
	ercentage.	100						
b.	If attributing multiple classification cated	ories to th	e holding, ind	icate w	vhich of	the thr	ee circur	mstances

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

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have

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

lt	em C.8.				
in A M in w	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ecounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the easurement does not have a level associated ith it (i.e., net asset value used as the factical expedient).	X 1	2	3	N/A
lt	em C.9. For debt securities				
F	or debt securities, also provide:				
a.	Maturity date.				
b.	Coupon.	-			
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
C.	Currently in default? [Y/N]	Yes		No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes		No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	
f.	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]	Yes		No	
	ii. Contingent convertible? [Y/N]	Yes		No	
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ	ice instrument, I fier (if CUSIP, IS	SIN (if CUSIP i SIN, and ticker	is not availab	le), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lt	em C.10. For repurchase and reverse repur	chase agreeme	ents, also prov	vide:	
F	or debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	Repurchase		Reverse Repurchase	

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.	
	g the securities subject to the repurchase agreement (i.e., r are subject to the repurchase agreement, those securities may be iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
 d. For futures and forwards (other than forwar i. Payoff profile, selected from among the following (long, short). 	rd foreign currency contracts), provide: Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Lean Hogs - CME
iii. Expiration date.	2023-06-14
iv. Aggregate notional amount or contract value on trade date.	3078600.00
ISO Currency Code.	United States Dollar
V.	

Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0.00
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the	N/A
investment.	Soft Wheat - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	W K3
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	115.0000			
Units	Number of contra	icts		
Description of other units.				
b. Currency. Indicate the currency in which the investment is denominated.	United States Do	llar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0.00000			
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the				
Payoff profile.	Long	5	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle	category that mos		ntifies the in	strument among
(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).	DCIIVALIVE-COIIIII	ouny		
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 Fut Exchange	ures		
Item C.5. Country of investment or issuer.				
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US			
is organized.				

is or code inve cone expe	fferent from the country where the issuer ganized, also report the ISO country at that corresponds to the country of stment or issuer based on the centrations of the risk and economic posure of the investments.								
Item C			7						
Is the i	nvestment a Restricted Security?		Yes		X	No			
Item C									
a. i.	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage Highly Liquid Investments	catio 7 CF	n(s) for each R 270.22e-4	n portfolio]. For po	o inves ortfolio	stment ar investme	nong the ents with	followi	ng
i. ii.	Moderately Liquid Investments								
ii. iii.	Less Liquid Investments								
	Illiquid Investments								
iv.	·	Llia	المال أميناط المناط	.cotmon	to .				
			hly Liquid Inv	vesimen	เร				
Percer	ntage.	100							
b.	If attributing multiple classification cates listed in the Instructions to Item C.7 is a			ing, indi	cate wh	nich of th	e three c	ircums	tances
	Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	y in the ating r (3) in e ente and (2	he following of the portions if the fund characteristics the fund characteristics (circumst s separatiooses to rather th	ances: tely; (2 o class nan bas	(1) if po) if a fund ify the posing it on	rtions of the sitions of the sition the size:	the pos Iltiple s rough e s it wou	sition have ub- evaluation uld
Item C	2.8.								
in whice pursual Account Measur investrum with it	the the level within the fair value hierarchy is the fair value measurements fall and to U.S. Generally Accepted niting Principles 7(ASC 820, Fair Value arement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the real expedient).)	1	2	2		3		N/A
Item C	.9. For debt securities								
For de	bt securities, also provide:								
a. Mat	urity date.								
b. Cou	pon.								
ro fo	Gelect the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). Annualized rate.								
c. Curi	rently in default? [Y/N]		Yes			No			
d.			Yes			No			

	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		V		Nie
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No
f.	For convertible securities, also provide:				_
	i. Mandatory convertible? [Y/N]		Yes		No
	ii. Contingent convertible? [Y/N]		Yes		No
	iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other ident	nce ins ifier (if	trument, ISIN (if CUSIP, ISIN, and	CUSIP	is not available), ticker (if CUSIP
	If other identifier provided, indicate the type	oe of ic	lentifier used.		
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lte	m C.10. For repurchase and reverse repu	rchase	e agreements, al	so pro	ovide:
Fo	r debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	epurchase		Reverse Repurchase
b.	Counterparty.				
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No
	ii. If N, provide the name and LEI (if any) of	counte	rparty.		
C.	Tri-party?	Y	es		No
d.	Repurchase rate.				
	Maturity date.				
f.	Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-iii	are sul			
lte	m C.11. For derivatives, also provide:				
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant,	Futur	e		
	other).				

υ.	Counterparty.			
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).				
	Name of counterparty.	CME Clearing House		
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88		
d.	For futures and forwards (other than forward	d foreign currency contracts), provide:		
	 Payoff profile, selected from among the following (long, short). 	Long		
	ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.		
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		
Na	ame of issuer.	N/A		
Tit	le of issue.	Soft Wheat - CBOT		
i	ii. Expiration date.	2023-05-12		
i	v. Aggregate notional amount or contract value on trade date.	3980437.50		
	ISO Currency Code.	United States Dollar		
\	 Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00		
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.			
	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.			
	Is any portion of this investment on loan by the Fund?	Yes X No		
	If Yes, provide the value of the securities on loan.			

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

a. Name of issuer (if any).	N/A			
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A			
c. Title of the issue or description of the investment.	Hard Red Winter Wheat Kansas - CBOT			
d. CUSIP (if any).	N/A			
e. At least one of the following other identifiers:				
Identifier.	ISIN			
ISIN.				
Identifier.	Ticker (if ISIN is not available)			
Ticker (if ISIN is not available).	KWK3			
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the ty of identifier used			
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				
Description of other unique identifier.				
Item C.2. Amount of each investment.		_		
Balance	65.0000			
Units	Number of contracts			
Description of other units.				
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar			
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0.000000			
used to calculate value. d. Percentage value compared to net assets of the Fund.	0.0000			
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the				es,
Payoff profile.	Long	Short	X	N/A
Item C.4. Asset and issuer type. Select the ceach of the following:		y identifies the	instrument	among
a.	Derivative-commodity			

	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).	Oth	ner							
	If "other," provide a brief description.		mmodities f change	utures						
lte	em C.5. Country of investment or issuer.									
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US								
lte	em C.6.									
ls	the investment a Restricted Security?		Yes		X	No				
lte	em C.7.									
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	cation 7 CFF	n(s) for eacl R 270.22e-4	n portfolio	inve rtfolic	stment invest	amono ments v	the foll	owing	lity
i.	Highly Liquid Investments									
ii.	Moderately Liquid Investments									
iii.	·									
íV.	. Illiquid Investments ategory.	High	nly Liquid In	veetment						
	ercentage.	100	ny Liquiu III	voountiil	٥					
	•		4-4	المال المال		ا حاملوا	: 4la - 4l			
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a			iirig, iriald	ale W	VIIICH OI	uie ini	ee circu	mstances	,

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

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

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

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
	acuntarparty	
ii. If N, provide the name and LEI (if any) of	Yes	No
c. Tri-party? d. Repurchase rate.	Tes	INO
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the repurchase	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
•	tornarty (inalyding a control co	unterperty)
i. Provide the name and LEI (if any) of coun		unterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD8	3
d. For futures and forwards (other than forward	d foreign currency contracts), բ	provide:
 i. Payoff profile, selected from among the following (long, short). 	Long	
ii. Description of reference instrument, as re	quired by sub-Item C.11.c.iii.	
 If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN ar not available). 	e, as well as CUSIP of the refe	erence instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Hard Red Winter Wheat Kansas - CBOT	
iii. Expiration date.	2023-05-12	
iv. Aggregate notional amount or contract value on trade date.	2852687.50	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00	

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the investment.	N/A Corn - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	C K3
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	259.0000		
Units	Number of contra	cts	
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dol	lar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0.00000		
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the			
Payoff profile.	Long	Sho	ort X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:		_	fies 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-commo	odity	
If "other," provide a brief description.	L		
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other		
If "other," provide a brief description.	Commodities Futi Exchange	ures	
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the issuer	US		
is organized.			

is or code inve cond expo	ferent from the country where the issuer ganized, also report the ISO country that corresponds to the country of stment or issuer based on the centrations of the risk and economic posure of the investments.								
Item C			1						
Is the i	nvestment a Restricted Security?		Yes		X	No			
Item C									
a. :	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage	catio 7 CF	n(s) for each R 270.22e-4	portfolion.]. For po	o inves ortfolio i	tment ar investme	nong the ents with	followi	ng
i. ::	Highly Liquid Investments								
ii. ;;;	Moderately Liquid Investments								
iii.	Less Liquid Investments								
iv.	Illiquid Investments	1.15 1	Live I described have	4	4-				
Catego			hly Liquid Inv	estmen	IS				
Percen	itage.	100							
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a			ing, indi	cate wh	nich of th	e three c	ircums	tances
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.									
Item C	.8.								
in whice pursuate Accourt Measur investment in with it (e the level within the fair value hierarchy the fair value measurements fall nt to U.S. Generally Accepted nting Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the nent does not have a level associated (i.e., net asset value used as the al expedient).)	1	2	2		3		N/A
Item C	.9. For debt securities								
For del	bt securities, also provide:								
a. Matı	urity date.								
b. Cou	pon.						_		
re fo	elect the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). Innualized rate.								
c. Curr	rently in default? [Y/N]		Yes			No			
d.			Yes			No			

	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		V		Nie
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No
f.	For convertible securities, also provide:				_
	i. Mandatory convertible? [Y/N]		Yes		No
	ii. Contingent convertible? [Y/N]		Yes		No
	iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other ident	nce ins ifier (if	trument, ISIN (if CUSIP, ISIN, and	CUSIP	is not available), ticker (if CUSIP
	If other identifier provided, indicate the type	oe of ic	lentifier used.		
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lte	m C.10. For repurchase and reverse repu	rchase	e agreements, al	so pro	ovide:
Fo	r debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	epurchase		Reverse Repurchase
b.	Counterparty.				
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No
	ii. If N, provide the name and LEI (if any) of	counte	rparty.		
C.	Tri-party?	Y	es		No
d.	Repurchase rate.				
	Maturity date.				
f.	Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-iii	are sul			
lte	m C.11. For derivatives, also provide:				
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant,	Futur	e		
	other).				

b. Counterparty.					
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).					
Name of counterparty.	CME Clearing House				
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88				
d. For futures and forwards (other than forward	d foreign currency contracts), provide:				
 i. Payoff profile, selected from among the following (long, short). 	Long				
ii. Description of reference instrument, as re	quired by sub-Item C.11.c.iii.				
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				
Name of issuer.	N/A				
Title of issue.	Corn - CBOT				
iii. Expiration date.	2023-05-12				
iv. Aggregate notional amount or contract value on trade date.	8553475.00				
ISO Currency Code.	United States Dollar				
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00				
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. Asset type (short-term investment vehicle

(e.g., money market fund, liquidity pool, or

a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Soybeans - CBOT		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	S K3		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.		_	
Balance	119.0000		
Units	Number of contracts		
Description of other units.			
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0.000000]	
used to calculate value. d. Percentage value compared to net assets of the Fund.	0.0000		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the			atives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	category that most closely id	dentifies the instrum	ent among

Derivative-commodity

	other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other	
	If "other," provide a brief description.	Commodities Futures Exchange	
lte	em C.5. Country of investment or issuer.		
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US	
lte	em C.6.		
ls	the investment a Restricted Security?	Yes	No
lte	em C.7.		
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	ation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
i.	Highly Liquid Investments		
ii.	•		
iii iv	'		
		Highly Liquid Investments	
		100	
b.	L	ories to the holding, indicate w	which of the three circumstances

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

reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy 2 3 N/A in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes No or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] No Yes ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

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

Repurchase	Reverse
	Repurchase

b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the repurchase	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of coun	terparty (including a central co	unterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD8	В
d. For futures and forwards (other than forward	d foreign currency contracts), p	provide:
 Payoff profile, selected from among the following (long, short). 	Long	
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.	
 If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN an not available). 	ie, as well as CUSIP of the refe	erence instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Soybeans - CBOT	
iii. Expiration date.	2023-05-12	
iv. Aggregate notional amount or contract value on trade date.	8957725.00	
ISO Currency Code.	United States Dollar	
Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0.00	

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

a. Name of issuer (if any).	N/A
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
c. Title of the issue or description of the investment.	Soybean Oil - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	BOK3
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 133.0000 Units Number of contracts Description of other units. b. Currency. Indicate the currency in which the United States Dollar investment is denominated. c. Value. Report values in U.S. dollars. If 0.000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of 0.0000 the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. N/A Short Long Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: a. Asset type (short-term investment vehicle **Derivative-commodity** (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other. structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. Other government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. **Commodities Futures** Exchange Item C.5. Country of investment or issuer. a. Report the ISO country code that US corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country

code that corresponds to the country of investment or issuer based on the

Item C.6.	
Is the investment a Restricted Security?	Yes X No
Item C.7.	
companies, provide the liquidity classificategories as specified in rule 22e-4 [1] classifications, indicate the percentage i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments	cortfolio investments of open-end management investment cation(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
Category.	Highly Liquid Investments
Percentage.	100
listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may ch	pories to the holding, indicate which of the three circumstances pplicable. noose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have
differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the	ating the portions separately; (2) if a fund has multiple sub- (3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would nd (2), a fund would classify using the 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).	X 1 2 3 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	
c. Currently in default? [Y/N]	Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes No
e. Is any portion of the interest paid in kind?[Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the	Yes No

concentrations of the risk and economic

exposure of the investments.

Fund has the option of electing in-kind payment and has elected to be paid in-kind.		
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident	nce instrument, ISIN (if C ifier (if CUSIP, ISIN, and	USIP is not available), ticker (if CUSIP
If other identifier provided, indicate the type	pe of identifier used.	
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse reput	rchase agreements, als	o provide:
For debt securities, also provide:	ionaco agrocinomo, aic	o provido.
a. Select the category that reflects the	Repurchase	Reverse
transaction (repurchase, reverse	reparenace	Repurchase
repurchase). Select "repurchase agreement" if the Fund is the cash lender		
and receives collateral. Select "reverse		
repurchase agreement" if the Fund is the		
cash borrower and posts collateral.		
b. Counterparty.		
	Vac	□ Na
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	Yes	No
counterparty. Value		
ii. If N, provide the name and LEI (if any) of o	Counterparty	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurch	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future,	Future	
option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant,		
other).		
b. Counterparty.		
i. Provide the name and LEI (if any) of count	erparty (including a centr	al counterparty).
Name of counterparty.	CME Clearing House	

LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88			
d. For futures and forwards (other than forward foreign currency contracts), provide: i. Payoff profile, selected from among the				
following (long, short).	Long			
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.			
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are			
Name of issuer.	N/A			
Title of issue.	Soybean Oil - CBOT			
iii. Expiration date.	2023-05-12			
iv. Aggregate notional amount or contract value on trade date.	4428102.00			
ISO Currency Code.	United States Dollar			
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00			
Item C.12. Securities lending.				
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No			
If Yes, provide the value of the investment representing cash collateral.				
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No			
If yes, provide the value of the securities representing non-cash collateral.				
c. Is any portion of this investment on loan by the Fund?	Yes X No			
If Yes, provide the value of the securities of loan.				
NDODT_D: Dart C: Sal	nedule of Portfolio Investments			
NEONT-F. Part C. 301	iedule di Fortiono mivestinents			
Report the following information for the Fund	and its consolidated subsidiaries			

Item C.1. Identification of investment.

a. Name of issuer (if any).

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Soybean Meal - CBOT		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	SMK3		
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	114.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0.000000		
used to calculate value. d. Percentage value compared to net assets of	0.0000		
the Fund.			
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the			atives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the c each of the following:	ategory that most closely id	entifies the instrum	ent among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other.	Derivative-commodity		

		ctured note, loan, ABS-mortgage			
		ked security, ABS-asset backed imercial paper, ABS-collateralized			
		d/debt obligation, ABS-other,			
	com	nmodity, real estate, other).			
	If "o	ther," provide a brief description.			
			,		
ŀ	o Issu	er type (corporate, U.S. Treasury, U.S.	Other		
		ernment agency, U.S. government	Other		
		nsored entity, municipal, non-U.S.			
		ereign, private fund, registered fund,			
	othe	,		_	
	IIO.	ther," provide a brief description.	Commodities Futures		
			Exchange		
	_				
ı	tem C	3.5. Country of investment or issuer.			
á		ort the ISO country code that	US		
		esponds to the country where the issuer			
ı		rganized. fferent from the country where the issuer		_	
L		rganized, also report the ISO country			
		e that corresponds to the country of			
		estment or issuer based on the			
		centrations of the risk and economic			
	tem C	osure of the investments.			
	-				
I	s the i	investment a Restricted Security?	Yes	X No	
I	tem C	2.7.			
á	а.	Liquidity classification information. For p			
		companies, provide the liquidity classific categories as specified in rule 22e-4 [17			
		classifications, indicate the percentage			nulliple liquidity
i		Highly Liquid Investments		olacomoation.	
	İ.	Moderately Liquid Investments			
	ii.	Less Liquid Investments			
	v.	Illiquid Investments			
	v. Catego	·	Highly Liquid Investments		
	_				
ı	Percer	ntage.	100		
k	ο.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a		te which of the three c	ircumstances
		Instructions to Item C.7 Funds may ch			
		to multiple classification categories only			
		differing liquidity features that justify trea advisers with differing liquidity views; or			
		of how long it would take to liquidate the			
		reasonably anticipated trading). In (1) a	nd (2), a fund would classif		
		trade size for each portion of the position	n.		
ı	tem C	2.8.			
I	ndicat	te the level within the fair value hierarchy	X 1 2	3	N/A
i	n whic	ch the fair value measurements fall			
F	oursua	ant to U.S. Generally Accepted			

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

Item C.9. For debt securities

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

	Value			
	ii. If N, provide the name and LEI (if any) of	counterparty.		•
C.	Tri-party?	Yes	No	
d.	Repurchase rate.			
e.	Maturity date.			
f.	Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the repure		
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 coun	terparty (including a cen	tral counterparty).	
	Name of counterparty.	CME Clearing House		
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXX	NXD88	
d.	For futures and forwards (other than forward	d foreign currency contra	acts), provide:	
	 Payoff profile, selected from among the following (long, short). 	Long		
	ii. Description of reference instrument, as re	equired by sub-Item C.11	.c.iii.	
3.	If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN and available).	e, as well as CUSIP of t	he reference instrun	nent, ISIN (if CUSIP is
Na	ame of issuer.	N/A		
Tit	tle of issue.	Soybean Meal - CBOT		
i	ii. Expiration date.	2023-05-12		
i	v. Aggregate notional amount or contract value on trade date.	5312400.00		
	ISO Currency Code.	United States Dollar		
,	 Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00		
lte	em C.12. Securities lending.			
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	Yes	X No	

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

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

a. Name of issuer (if any).	N/A
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
c. Title of the issue or description of the investment.	High Grade Primary Aluminum - LME
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	LAK23
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	119.0000
Units	Number of contracts
Description of other units.	

b. Currency. Indicate the currency in which the investment is denominated.	United States Doll	lar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0.000000			
used to calculate value. d. Percentage value compared to net assets o the Fund.	f 0.0000			
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the				
Payoff profile.	Long		Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:			entifies the i	nstrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Derivative-commo	odity		
If "other," provide a brief description.				
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futu	ires		
	Exchange			
Item C.5. Country of investment or issuer.				
 Report the ISO country code that corresponds to the country where the issue is organized. 	GB			
b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	r			
Item C.6.				
Is the investment a Restricted Security?	Yes	X	No	
Item C.7.				

iteiii (

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	iv.								
Category.	Catego	Highly	/ Liquid In	vestme	ents				
Percentage.	Percei	100							
b. If attributing multiple classification cated listed in the Instructions to Item C.7 is a	b.			ling, ind	dicate w	hich of t	he three o	circums	tances
Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position		in the ating the (3) if the entire (2),	following ne portions he fund cl position	circum s separ nooses (rather	stances ately; (2 to class than ba	: (1) if po	ortions of nd has mu position the n the size	the posultiple s rough es	sition have ub- evaluation uld
Item C.8.	Item C								
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).	in whice pursual Accourage Measurage investing with it	X	1		2		3		N/A
Item C.9. For debt securities	Item C								
For debt securities, also provide:	For de								
a. Maturity date.	a. Mat								
b. Coupon.	b. Cou								
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	r f								
c. Currently in default? [Y/N]	c. Cur		Yes			No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	or h		Yes			No			
e. Is any portion of the interest paid in kind?	e. Is a		Yes			No			

f. For convertible securities, also provide:

[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.

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

	denominated, as well as CUSIP of refere	ncluding the name of issuer, title of issue, and currency in which nce instrument, ISIN (if CUSIP is not available), ticker (if CUSIP tifier (if CUSIP, ISIN, and ticker are not available).
	If other identifier provided, indicate the tyl	pe of identifier used.
		or, if bond currency is not in U.S. dollars, per 1000 units of the currency. If there is more than one conversion ratio, provide each
	v. Delta (if applicable).	
lte	em C.10. For repurchase and reverse repu	rchase agreements, also provide:
	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.	
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes No
	Value	
	ii. If N, provide the name and LEI (if any) of $\boldsymbol{\varepsilon}$	counterparty.
C.	Tri-party?	Yes No
d.	Repurchase rate.	
e.	Maturity date.	
f.		g the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be i.
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 count	terparty (including a central counterparty).
	Name of counterparty.	LME Clear
	LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d.	For futures and forwards (other than forward	d foreign currency contracts), provide:
	 Payoff profile, selected from among the following (long, short). 	Long
	ii Description of reference instrument as re-	guired by sub-Item C 11 c iii

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

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. N/A Title of issue. High Grade Primary Aluminum - LME iii. Expiration date. 2023-05-15 iv. Aggregate notional amount or contract 7121406.25 value on trade date. ISO Currency Code. **United States Dollar** v. Unrealized appreciation or depreciation. 0.00 Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment Yes No represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. Yes b. Does any portion of this investment No represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by Yes No the Fund? If Yes, provide the value of the securities on 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 High Grade Primary investment. Aluminum - LME

d. CUSIP (if any).	N/A				
e. At least one of the following other identifiers	:				
Identifier.	ISIN				
ISIN.					
Identifier.	Ticker (if ISIN is not available)				
Ticker (if ISIN is not available).	LAK23				
Identifier.	Other unique identifier (ticker and ISIN are not available). Indicate the of identifier used	`			
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used					
Description of other unique identifier.					
Item C.2. Amount of each investment.					
Balance	9.0000				
Units	Number of contracts				
Description of other units.					
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0.000000 f 0.0000				
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the					es,
Payoff profile.	Long		Short	X	N/A
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Derivative-commodity	ely id	entifies the i	nstrument a	among
If "other," provide a brief description.					

go sp so oth	uer type (corporate, U.S. Treasury, U.S. vernment agency, U.S. government onsored entity, municipal, non-U.S. vereign, private fund, registered fund, ner). other," provide a brief description.	Other Commodities Exchange	Futures			
Item	C.5. Country of investment or issuer.					
b. If coint coint coint ex	port the ISO country code that cresponds to the country where the issuer organized. Ifferent from the country where the issuer organized, also report the ISO country de that corresponds to the country of estment or issuer based on the accentrations of the risk and economic posure of the investments.					
ltem	C.6.					
Is the	investment a Restricted Security?	Yes	X	No		
Item	C.7.					
i. ii. iii. iv.	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments Illiquid Investments	cation(s) for eac 7 CFR 270.22e-	h portfolio inve 4]. For portfolio	estment amo investment	ng the follow	ing
Cate	·	Highly Liquid Ir	nvestments			
	entage.	100				
b.	If attributing multiple classification catellisted in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may compute to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	applicable. hoose to indicate y in the following eating the portior r (3) if the fund of e entire position and (2), a fund w	e the percentag circumstances s separately; (shooses to clas (rather than ba	ge amount o s: (1) if portion 2) if a fund he sify the posionsing it on the	f a holding at ons of the pos as multiple s tion through of e sizes it wou	tributable sition have sub- evaluation uld
Item	C.8.					
in wh pursu Acco Meas inves with i	ate the level within the fair value hierarchy ich the fair value measurements fall ant to U.S. Generally Accepted unting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the thent does not have a level associated t (i.e., net asset value used as the scal expedient).	X 1	2	3		N/A

Item C.9. For debt securities

For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			
c. Currently in default? [Y/N]	Yes	No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other identified the reduction of the relevant currency, indicating the relevant currency. 	nce instrument, ISIN (iffier (if CUSIP, ISIN, and its officer is officer) is read. The officer is officer is officer is read.	f CUSIP is not available nd ticker are not availab not in U.S. dollars, per 10), ticker (if CUSIP le). 000 units of the
conversion ratio. v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, a	also provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c	ounterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			

	g the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be 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 coun	nterparty (including a central counterparty).
Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d. For futures and forwards (other than forwar	d foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Short
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
not a valiable).	
Name of issuer.	N/A
,	N/A High Grade Primary Aluminum - LME
Name of issuer.	High Grade Primary
Name of issuer. Title of issue.	High Grade Primary Aluminum - LME
Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract	High Grade Primary Aluminum - LME
Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date.	High Grade Primary Aluminum - LME 2023-05-15 538593.75
Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	High Grade Primary Aluminum - LME 2023-05-15 538593.75 United States Dollar
Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	High Grade Primary Aluminum - LME 2023-05-15 538593.75 United States Dollar
Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	High Grade Primary Aluminum - LME 2023-05-15 538593.75 United States Dollar 0.00 Yes X No

If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by the Fund?	Yes	No
If Yes, provide the value of the securities on loan.		
NPORT-P: Part C: Scho	edule of Portfol	io Investments
Report the following information for the Fund ar	nd its consolidated subsidiaries.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A	
 c. Title of the issue or description of the investment. 	Copper - COMEX	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	HGK3	
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	83.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. 	0.000000	
d.		

Percentage value compared to net assets of the Fund.	0.0000		
Item C.3. Indicate payoff profile among the fo	following estagories (lo	ng short N/A) For a	dorivativos
respond N/A to this Item and respond to the			
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ca	ategory that most close	ely identifies the ins	trument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futures Exchange		
Item C.5. Country of investment or issuer.			
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US		
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	cation(s) for each portfolio 7 CFR 270.22e-4]. For po	o investment among t ortfolio investments wi	he following

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

iv.	Illiquid Investments							
Catego	ory.	Highly	y Liquid In	vestments	S			
Percer	ntage.	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 of to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	in the ating the (3) if the entire and (2),	following ne portions the fund che position	circumsta s separate nooses to (rather tha	ances: ely; (2 class an bas	(1) if portio) if a fund ha ify the posit sing it on the	ns of thas multion thro e sizes	ne position have tiple sub- ough evaluation it would
Item C	2.8.							
in whice pursual Account Measur investrum with it	the level within the fair value hierarchy ich the fair value measurements fall ant to U.S. Generally Accepted inting Principles 7(ASC 820, Fair Value arement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the real expedient).	X	1	2		3		N/A
Item C	c.9. For debt securities							
For de	bt securities, also provide:							
a. Mat	urity date.							
re fe	spon. Select the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). Annualized rate.							
c. Curi	rently in default? [Y/N]		Yes			No		
or h	there any interest payments in arrears ave any coupon payments been legally erred by the issuer? [Y/N]		Yes			No		
[Y/N kind Fun	ny portion of the interest paid in kind? I] Enter "N" if the interest may be paid in I but is not actually paid in kind or if the d has the option of electing in-kind ment and has elected to be paid in-kind.		Yes			No		
	convertible securities, also provide:		1					
i. N	//andatory convertible? [Y/N]		Yes			No		
ii. C	Contingent convertible? [Y/N]		Yes			No		
d a	Description of the reference instrument, in lenominated, as well as CUSIP of referen and ISIN are not available), or other ident fother identifier provided, indicate the typ	nce ins ifier (if	trument, IS	SIN (if CU SIN, and ti	JSIP is	s not availal	ole), tic	
re	Conversion ratio per US\$1000 notional, celevant currency, indicating the relevant conversion ratio.							

	v. Delta (if applicable).						
Ite	em C.10. For repurchase and reverse rep	urchase agreements, a	also 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.						
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No				
	ii. If N, provide the name and LEI (if any) of	` '	_				
C.	Tri-party?	Yes	No				
d.	Repurchase rate.						
e.	Maturity date.						
f.	f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.						
lte	em C.11. For derivatives, also provide:						
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future					
b.	Counterparty.						
	i. Provide the name and LEI (if any) of cour	nterparty (including a ce	ntral counterparty).				
	Name of counterparty.	CME Clearing House					
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXX	(NXD88				
d.	For futures and forwards (other than forwar i. Payoff profile, selected from among the following (long, short).	rd foreign currency contr Long	racts), provide:				
	ii. Description of reference instrument, as re						
3.	If the reference instrument is neither a delinclude the name of issuer and title of issunct available), ticker if (CUSIP and ISIN a not available).	ue, as well as CUSIP of	the reference instrun	nent, ISIN (if CUSIP is			
N	ame of issuer.	N/A					
Ti	tle of issue.	Copper - COMEX					

iii. Expiration date.	2023-05-29
iv. Aggregate notional amount or contract value on trade date.	8496087.50
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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

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

Ticker (if ISIN is not available).	LXK3		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the typ of identifier used	e	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	64.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate 	0.000000		
used to calculate value. d. Percentage value compared to net assets of the Fund.	0.0000		
Itam C 2 Indicate naveff profile among the f	ollowing categories (long.	short, N/A). For der	rivatives.
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the			,
			X N/A
respond N/A to this Item and respond to the	relevant payoff profile qu	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the control of the contro	relevant payoff profile qu	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ategory that most closely Derivative-commodity	Short	X N/A

Item C.5. Country of investment or issuer.				
 a. Report the ISO country code that corresponds to the country where the issue is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 				
Item C.6.				
Is the investment a Restricted Security?	Yes X No			
Item C.7.				
companies, provide the liquidity classif categories as specified in rule 22e-4 [1	portfolio investments of open-end management investment fication(s) for each portfolio investment among the following 17 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.			
Category.	Highly Liquid Investments			
Percentage.	100			
b. If attributing multiple classification cate listed in the Instructions to Item C.7 is	egories to the holding, indicate which of the three circumstances applicable.			
to multiple classification categories onl differing liquidity features that justify tre advisers with differing liquidity views; of of how long it would take to liquidate the	choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation ne entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.			
Item C.8.				
Indicate the level within the fair value hierarch 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).	y X 1 2 3 N/A			
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				

c. Currently in default? [Y/N]		Yes		No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No	
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]		Yes		No	
ii. Contingent convertible? [Y/N]		Yes		No	
iii. Description of the reference instrument, in denominated, as well as CUSIP of referent and ISIN are not available), or other ident	nce ins	trument, ISIN	(if CUSIP	is not availa	ble), ticker (if CUSIP
If other identifier provided, indicate the type	oe of id	lentifier used.			
 iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio. 					
v. Delta (if applicable).					
Item C.10. For repurchase and reverse repu	rchase	agreements	, also pro	vide:	
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.	R	epurchase		Reverse Repurchase	
b. Counterparty.					
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No	
ii. If N, provide the name and LEI (if any) of	countei	narty			
c. Tri-party?		es		No	
d. Repurchase rate.					1
e. Maturity date.					
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-iii	are sub				
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	Futur	e			

swaps, and interest rate swaps), woother).	arrant,					
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 tha	n forward foreign currency contracts), provide:					
 i. Payoff profile, selected from amofollowing (long, short). 	Long					
ii. Description of reference instrume	ent, as required by sub-Item C.11.c.iii.					
include the name of issuer and tit	ner a derivative or an index, the description of the reference instrument shall le of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is d ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are					
Name of issuer.	N/A					
Title of issue.	Special High Grade Zinc - LME					
iii. Expiration date.	2023-05-15					
iv. Aggregate notional amount or co value on trade date.						
ISO Currency Code.	United States Dollar					
 V. Unrealized appreciation or depre Depreciation shall be reported as negative number. 						
Item C.12. Securities lending.						
a. Does any amount of this investmer represent reinvestment of cash coll received for loaned securities?						
If Yes, provide the value of the invergence representing cash collateral.	estment					
b. Does any portion of this investment represent non-cash collateral that it as a Fund asset and received for lo securities?	s treated					
If yes, provide the value of the securepresenting non-cash collateral.	urities					
c. Is any portion of this investment on the Fund?	loan by Yes X No					
If Yes, provide the value of the secloan.	urities on					

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

Payoff profile.	Long	Short	X	N/A
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the			ative	s,
 d. Percentage value compared to net assets of the Fund. 	0.0000			
currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.				
c. Value. Report values in U.S. dollars. If	0.000000			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar			
Description of other units.				
Units	Number of contracts			
Balance	5.0000			
Item C.2. Amount of each investment.				
Description of other unique identifier.				
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				
Identifier.	Other unique identifier (ticker and ISIN are not available). Indicate the t of identifier used			
Ticker (if ISIN is not available).	LXK3			
Identifier.	Ticker (if ISIN is not available)			
ISIN.				
Identifier.	ISIN			
e. At least one of the following other identifiers:				
d. CUSIP (if any).	N/A			
c. Title of the issue or description of the investment.	Special High Grade Zind LME	0 -		
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			
a. Name of issuer (if any).	N/A			

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

a.	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity	
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other	
	If "other," provide a brief description.	Commodities Futures Exchange	
lte	em C.5. Country of investment or issuer.		
b.	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	GB	
	em C.6.	Yes	No
	the investment a Restricted Security?	Yes	INO
a.	 Eiquidity classification information. For procompanies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage and processed in the percentage and /li>	cation(s) for each portfolio inve 7 CFR 270.22e-4]. For portfolio	estment among the following o investments with multiple liquidity
i. ii. iii	. Less Liquid Investments		
iv		Inches de la companya	
	ategory.	Highly Liquid Investments	
	ercentage.	100	
b.	If attributing multiple classification cated	iories to the holding, indicate v	which of the three circumstances

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

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have

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

lt	em C.8.				
in A M in w	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ecounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the ractical expedient).	X 1	2	3	N/A
lt	em C.9. For debt securities				
F	or debt securities, also provide:				
a.	Maturity date.				
b.	Coupon.	-			
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
C.	Currently in default? [Y/N]	Yes		No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes		No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	
f.	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]	Yes		No	
	ii. Contingent convertible? [Y/N]	Yes		No	
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identii If other identifier provided, indicate the typ	ice instrument, I fier (if CUSIP, IS	SIN (if CUSIP i SIN, and ticker	is not availab	le), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 relevant currency, indicating the relevant currency. If there is more than one conversion ratio.					
	v. Delta (if applicable).				
lt	em C.10. For repurchase and reverse repur	chase agreeme	ents, also prov	vide:	
F	or debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	Repurchase		Reverse Repurchase	

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. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the repurchase		
Item C.11. For derivatives, also provide:			
 a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, 	Future		
other).			
b. Counterparty.			
i. Provide the name and LEI (if any) of count		counterparty).	-
Name of counterparty.	LME Clear		
LEI (if any) of counterparty.	213800L8AQD59D3JRW8	1	
d. For futures and forwards (other than forward	d foreign currency contracts),	, provide:	
 Payoff profile, selected from among the following (long, short). 	Short		
ii. Description of reference instrument, as re	quired by sub-Item C.11.c.iii		
3. If the reference instrument is neither a deri include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN are not available).	e, as well as CUSIP of the re	ference instru	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Special High Grade Zinc - LME		
iii. Expiration date.	2023-05-15		
iv. Aggregate notional amount or contract value on trade date.	366218.75		
ISO Currency Code.	United States Dollar]

 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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

a. Name of issuer (if any).	N/A
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the 	N/A Primary Nickel - LME
investment. d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	LNK3
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				
Description of other unique identifier.				
Item C.2. Amount of each investment.				
Balance	28.0000			
Units	Number of contract	ets		
Description of other units.				
b. Currency. Indicate the currency in which the investment is denominated.	United States Dolla	ar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0.00000			
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the				
Payoff profile.	Long		Short	X N/A
		,	'	<u></u>
Item C.4. Asset and issuer type. Select the ceach of the following:	category that most	closely id	entifies the	instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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-commo	dity]	
 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 Futu Exchange	ires		
Item C.5. Country of investment or issuer.				
 Report the ISO country code that corresponds to the country where the issuer is organized. 	GB			

is or code inve cone	fferent from the country where the issued ganized, also report the ISO country that corresponds to the country of stment or issuer based on the centrations of the risk and economic posure of the investments.								
Is the i	nvestment a Restricted Security?		Yes		X	No			
Item C	•								
a.	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage	catio	on(s) for each R 270.22e-4	portfol]. For p	io invest ortfolio ii	ment an	nong the f ents with n	followi	ng
i.	Highly Liquid Investments								
ii. 	Moderately Liquid Investments								
iii.	Less Liquid Investments								
iv.	Illiquid Investments								
Catego	ory.	Hig	hly Liquid Inv	estmer/	nts				
Percer	ntage.	100)						
b.	If attributing multiple classification cate listed in the Instructions to Item C.7 is a	_		ng, ind	icate wh	ich of the	e three ci	rcums	tances
	Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.								
Item C	2.8.								
in whice pursual Account Measur investrum with it	the the level within the fair value hierarchy the fair value measurements fall ant to U.S. Generally Accepted niting Principles 7(ASC 820, Fair Value arement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the all expedient).	'	X 1		2		3		N/A
Item C	.9. For debt securities								
For de	bt securities, also provide:								
	urity date.								
b. Cou	·								
i. S re fe	Select the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). Annualized rate.								
c. Curi	rently in default? [Y/N]		Yes			No			
d.			Yes			No			

	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		V		Nie
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No
f.	For convertible securities, also provide:				_
	i. Mandatory convertible? [Y/N]		Yes		No
	ii. Contingent convertible? [Y/N]		Yes		No
	iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other ident	nce ins ifier (if	trument, ISIN (if CUSIP, ISIN, and	CUSIP	is not available), ticker (if CUSIP
	If other identifier provided, indicate the type	oe of ic	lentifier used.		
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lte	m C.10. For repurchase and reverse repu	rchase	e agreements, al	so pro	ovide:
Fo	r debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	epurchase		Reverse Repurchase
b.	Counterparty.				
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No
	ii. If N, provide the name and LEI (if any) of	counte	rparty.		
C.	Tri-party?	Y	es		No
d.	Repurchase rate.				
	Maturity date.				
f.	Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-iii	are sul			
lte	m C.11. For derivatives, also provide:				
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant,	Futur	e		
	other).				

b. Counterparty.	
i. Provide the name and LEI (if any) of cou	nterparty (including a central counterparty).
Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d. For futures and forwards (other than forwa	rd foreign currency contracts), provide:
 i. Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as r	equired by sub-Item C.11.c.iii.
include the name of issuer and title of iss	erivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Primary Nickel - LME
iii. Expiration date.	2023-05-15
iv. Aggregate notional amount or contract value on trade date.	3990000.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
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?	d Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities o loan.	on

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Primary Nickel - LME		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers	:		
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	LNK3		
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	3.0000		
Units	Number of contracts		
Description of other units.			
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0.000000		
used to calculate value. d. Percentage value compared to net assets o the Fund.	0.0000		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the			tives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:	category that most closely ic	lentifies the instrume	ent among

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

b.	other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Other Commodities Futures Exchange		
		Literatings		
lte	em C.5. Country of investment or issuer.			
a.	Report the ISO country code that	GB		
	corresponds to the country where the issuer	102		
h	is organized. If different from the country where the issuer			
D.	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
ıtı	em C.7. Liquidity classification information. For p	portfolio invoctmente of or	on o	nd management investment
a.	companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	cation(s) for each portfolio CFR 270.22e-4]. For por	inve tfolio	stment among the following investments with multiple liquidit
i.	Highly Liquid Investments			
ii.	Moderately Liquid Investments			
iii	. Less Liquid Investments			
İ۷	. Illiquid Investments			
С	ategory.	Highly Liquid Investment	S	
Р	ercentage.	100		
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a		ate w	hich of the three circumstances

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

reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy 2 3 N/A in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes No or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] No Yes ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide:

For debt securities, also provide:

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

Repurchase	Reverse
	Repurchase

b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the repurchase	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of coun	terparty (including a central co	unterparty).
Name of counterparty.	LME Clear	
LEI (if any) of counterparty.	213800L8AQD59D3JRW81	
d. For futures and forwards (other than forward	d foreign currency contracts), p	provide:
 Payoff profile, selected from among the following (long, short). 	Short	
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.	
 If the reference instrument is neither a der include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN and not available). 	ie, as well as CUSIP of the refe	erence instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Primary Nickel - LME	
iii. Expiration date.	2023-05-15	
iv. Aggregate notional amount or contract value on trade date.	427500.00	
ISO Currency Code.	United States Dollar	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0.00	

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

a. Name of issuer (if any).	N/A
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
 c. Title of the issue or description of the investment. 	Lead - LME
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	LLK3
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 29.0000 Units Number of contracts Description of other units. b. Currency. Indicate the currency in which the United States Dollar investment is denominated. c. Value. Report values in U.S. dollars. If 0.000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of 0.0000 the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. N/A Short Long Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: a. Asset type (short-term investment vehicle **Derivative-commodity** (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other. structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. Other government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. **Commodities Futures** Exchange Item C.5. Country of investment or issuer. a. Report the ISO country code that GB corresponds to the country where the issuer is organized. b. If different from the country where the issuer

is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the

Ite	tem C.6.					
ls	s the investment a Restricted Security?	Yes	X	No		
lte	tem C.7.					
i. ii. iii. iv.	companies, provide the liquidity classificaticaticategories as specified in rule 22e-4 [17 C classifications, indicate the percentage am Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments	ion(s) for ead FR 270.22e	ch portfolio inv -4]. For portfoli	estment amo o investment	ong the follow	ing
Ca	Category. Hi	ghly Liquid I	nvestments			
Pe	Percentage. 10	0				
b.	If attributing multiple classification categori listed in the Instructions to Item C.7 is appl Instructions to Item C.7 Funds may choo to multiple classification categories only in differing liquidity features that justify treating advisers with differing liquidity views; or (3) of how long it would take to liquidate the erreasonably anticipated trading). In (1) and trade size for each portion of the position.	licable. use to indicate the following the portion if the fund intire position	te the percentag g circumstance ns separately; chooses to cla n (rather than b	nge amount ces: (1) if porti (2) if a fund lessify the posional	of a holding at ons of the pos has multiple s ition through one sizes it wo	tributable sition have sub- evaluation uld
lte	tem C.8.					
in pu Ad M in wi	ndicate the level within the fair value hierarchy n which the fair value measurements fall bursuant 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 bractical expedient).	X 1	2	3		N/A
lte	tem C.9. For debt securities					
Fo	For debt securities, also provide:					
a.	a. Maturity date.					
b.	o. Coupon.					
	i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.					
C.	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.	e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the	Yes		No		

concentrations of the risk and economic

exposure of the investments.

Fund has the option of electing in-kind payment and has elected to be paid in-kind.		
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, in denominated, as well as CUSIP of referer and ISIN are not available), or other identi-	nce instrument, ISIN (if Cificifier (if CUSIP, ISIN, and	USIP is not available), ticker (if CUSIP
If other identifier provided, indicate the type	be of identifier used.	
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse reput	rchase agreements, als	o provide:
For debt securities, also provide:	ondoo agroomonto, alo	o provido.
a. Select the category that reflects the	Repurchase	Reverse
transaction (repurchase, reverse		Repurchase
repurchase). Select "repurchase agreement" if the Fund is the cash lender		
and receives collateral. Select "reverse		
repurchase agreement" if the Fund is the		
cash borrower and posts collateral.		
h Carrentamanti		
b. Counterparty.		_
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No
Value		
ii. If N, provide the name and LEI (if any) of c	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repurch	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future,	Future	
option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
b. Counterparty.		
i. Provide the name and LEI (if any) of count	erparty (including a centr	al counterparty).
Name of counterparty.	LME Clear	
		7

LEI (if any) of counterparty.	213800L8AQD59D3JRW81
 d. For futures and forwards (other than forward). i. Payoff profile, selected from among the following (long, short). 	d foreign currency contracts), provide: Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument share, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Lead - LME
iii. Expiration date.	2023-05-15
iv. Aggregate notional amount or contract value on trade date.	1526306.25
ISO Currency Code.	United States Dollar
Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0.00
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	
NPORT-P: Part C: Sch	nedule of Portfolio Investments

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

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

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the	N/A Lead - LME		
investment.	1	I	
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).	LLK3		
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	3.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0.000000		
used to calculate value. d. Percentage value compared to net assets of the Fund.	0.0000		
the Fund.			
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the			tives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the c each of the following:	ategory that most closely id	entifies the instrume	nt 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.	Derivative-commodity		

	ictured note, Ioan, ABS-mortgage			
	ked security, ABS-asset backed nmercial paper, ABS-collateralized			
	id/debt obligation, ABS-other,			
con	nmodity, real estate, other).			
If "c	other," provide a brief description.			
b Issi	uer type (corporate, U.S. Treasury, U.S.	Other		
	ernment agency, U.S. government	Other		
	nsored entity, municipal, non-U.S.			
	ereign, private fund, registered fund,			
oth	,			
IT "C	other," provide a brief description.	Commodities Futures		
		Exchange		
_				
Item (C.5. Country of investment or issuer.			
	oort the ISO country code that	GB		
	responds to the country where the issuer			
	rganized. fferent from the country where the issuer			
	rganized, also report the ISO country			
	e that corresponds to the country of			
	estment or issuer based on the			
	centrations of the risk and economic osure of the investments.			
Item (
Is the	investment a Restricted Security?	Yes	X No	
Item (C.7.			
a.	Liquidity classification information. For p			
	companies, provide the liquidity classific			
	categories as specified in rule 22e-4 [17 classifications, indicate the percentage			multiple liquidity
i.	Highly Liquid Investments		r diadomidation.	
ii.	Moderately Liquid Investments			
iii.	Less Liquid Investments			
iv.	Illiquid Investments			
categ	·	Highly Liquid Investments		
_			_	
Perce	ntage.	100		
b.	If attributing multiple classification categlisted in the Instructions to Item C.7 is a		te which of the three of	circumstances
	Instructions to Item C.7 Funds may ch			
	to multiple classification categories only			
	differing liquidity features that justify trea advisers with differing liquidity views; or			
	of how long it would take to liquidate the			
	reasonably anticipated trading). In (1) a	nd (2), a fund would classif		
	trade size for each portion of the position	n.		
Item (C.8.			
Indica	te the level within the fair value hierarchy	X 1 2	3	N/A
in whi	ch the fair value measurements fall			
pursua	ant to U.S. Generally Accepted			

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

Item C.9. For debt securities

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

Value	
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	Yes No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., r are subject to the repurchase agreement, those securities may be iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of coun	nterparty (including a central counterparty).
Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d. For futures and forwards (other than forward	rd foreign currency contracts), provide:
 i. Payoff profile, selected from among the following (long, short). 	Short
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Lead - LME
iii. Expiration date.	2023-05-15
iv. Aggregate notional amount or contract value on trade date.	157893.75
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
Item C.12. Securities lending.	
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes X No

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

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

N/A
N/A Gold - COMEX
N/A
ISIN
Ticker (if ISIN is not available)
GCM3
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
122.0000
Number of contracts
United States Dollar

Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the	0.000000 of 0.0000 of following category		
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the each of the following:	category that m	ost closely identifies	the instrument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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	nmodity	
other). If "other," provide a brief description.	Commodities I	Futures	
	Lacitatige		
Item C.5. Country of investment or issuer.			
a. Report the ISO country code that corresponds to the country where the issue is organized.b. If different from the country where the issue is organized, also report the ISO country			
code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			

a.

Liquidity classification information. For 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	iv.								
Category.	Catego	Highly	/ Liquid In	vestme	ents				
Percentage.	Percei	100							
b. If attributing multiple classification cated listed in the Instructions to Item C.7 is a	b.			ling, ind	dicate w	hich of t	he three o	circums	tances
Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position		in the ating the (3) if the entire (2), and (2),	following ne portions he fund cl position	circum s separ nooses (rather	stances ately; (2 to class than ba	: (1) if po 2) if a fur sify the p sing it o	ortions of nd has mu position the n the size	the posultiple s rough es	sition have ub- evaluation uld
Item C.8.	Item C								
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).	in whice pursual Accourage Measurage investing with it	X	1		2		3		N/A
Item C.9. For debt securities	Item C								
For debt securities, also provide:	For de								
a. Maturity date.	a. Mat								
b. Coupon.	b. Cou								
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	r f								
c. Currently in default? [Y/N]	c. Cur		Yes			No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	or h		Yes			No			
e. Is any portion of the interest paid in kind?	e. Is a		Yes			No			

f. For convertible securities, also provide:

[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.

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

denominated, as well as CUSIP of referen	ncluding the name of issuer, title of issue, and currency in which nce instrument, ISIN (if CUSIP is not available), ticker (if CUSIP tifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type	pe of identifier used.
	or, if bond currency is not in U.S. dollars, per 1000 units of the currency. If there is more than one conversion ratio, provide each
v. Delta (if applicable).	
Item C.10. For repurchase and reverse repu	rchase agreements, also provide:
For debt securities, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse Repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes No
Value	
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	Yes No
d. Repurchase rate.	
e. Maturity date.	
	g the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be i.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	I foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long
ii Description of reference instrument, as re-	guired by sub-Item C 11 c iii

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

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. N/A Title of issue. Gold - COMEX iii. Expiration date. 2023-06-28 iv. Aggregate notional amount or contract 24231640.00 value on trade date. ISO Currency Code. **United States Dollar** v. Unrealized appreciation or depreciation. 0.00 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 by Yes No the Fund? If Yes, provide the value of the securities on loan. NPORT-P: Part C: Schedule of Portfolio Investments Report the following information for the Fund and its consolidated subsidiaries. Item C.1. Identification of investment. a. Name of issuer (if any). 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 - COMEX investment. d. CUSIP (if any). N/A

e. At least one of the following other identifiers:					
ldentifier.	ISIN				
ISIN.					
Identifier.	Ticker (if ISIN is not available)				
Ticker (if ISIN is not available).	SIK3				
ldentifier.	Other unique identifier (ticker and ISIN are not available). Indicate the of identifier used	`			
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used					
Description of other unique identifier.					
Item C.2. Amount of each investment.					
Balance	59.0000				
Units	Number of contracts				
Description of other units.					
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar				
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	0.00000				
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the					
Payoff profile.	Long		Short	X N/A	
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most close	ely id	entifies the	instrument amon	g
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-commodity				

gor spo sov oth	uer type (corporate, U.S. Treasury, U.S. vernment agency, U.S. government onsored entity, municipal, non-U.S. vereign, private fund, registered fund, ner).	Other		
IT T	other," provide a brief description.	Commodities Futures Exchange		
Item	C.5. Country of investment or issuer.			
b. If coordinates	port the ISO country code that responds to the country where the issuer organized. Ifferent from the country where the issuer organized, also report the ISO country de that corresponds to the country of estment or issuer based on the neentrations of the risk and economic posure of the investments.	US		
ltem				
Is the	investment a Restricted Security?	Yes	X No	
Item	C. 7			
a. i.	Liquidity classification information. For proceedings of companies, provide the liquidity classificategories as specified in rule 22e-4 [17] classifications, indicate the percentage Highly Liquid Investments	cation(s) for each portfolio 7 CFR 270.22e-4]. For por	investment amo tfolio investmen	ong the following its with multiple liquidity
ii.	Moderately Liquid Investments			
iii.	Less Liquid Investments			
iv.	Illiquid Investments			
Cate	gory.	Highly Liquid Investments	5	
Perce	entage.	100		
b.	If attributing multiple classification cateous listed in the Instructions to Item C.7 is a		ate which of the	three circumstances
	Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	in the following circumsta ating the portions separate (3) if the fund chooses to e entire position (rather than (2), a fund would classi	nces: (1) if portely; (2) if a fund classify the pos an basing it on t	ions of the position have has multiple sub- sition through evaluation he sizes it would
Item	C.8.			
in wh pursu Accor Meas inves with i	ate the level within the fair value hierarchy ich the fair value measurements fall ant to U.S. Generally Accepted unting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the tment does not have a level associated t (i.e., net asset value used as the cal expedient).	X 1 2	3	N/A
Item	C.9. For debt securities			
For d	ebt securities, also provide:			
	•			7

a. Maturity date.		
b. Coupon.		
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ	ce instrument, ISIN (if fier (if CUSIP, ISIN, an	CUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or	r, if bond currency is no	ot in U.S. dollars, per 1000 units of the re than one conversion ratio, provide each
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of	r, if bond currency is no	
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.	r, if bond currency is no currency. If there is mo	re than one conversion ratio, provide each
 iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repure	r, if bond currency is no currency. If there is mo	re than one conversion ratio, provide each
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.v. Delta (if applicable).	r, if bond currency is no currency. If there is mo	re than one conversion ratio, provide each
 iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant occurrency conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repure For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the 	r, if bond currency is no currency. If there is mo	Iso provide: Reverse
 iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant occurrency conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurement of the conversion ratio. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	r, if bond currency is no currency. If there is mo	Iso provide: Reverse
 iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant occurrency conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurement for debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	r, if bond currency is no currency. If there is mo	Iso provide: Reverse Repurchase
 iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant occurrency conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurement of the conversion ratio. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	r, if bond currency is no currency. If there is mo	Iso provide: Reverse Repurchase
 iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant occurrency conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repure For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of conversion ratio. 	r, if bond currency is no currency. If there is mo	Iso provide: Reverse Repurchase

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.

	aggregated in responding to Items C.10.f.i-ii	ii.
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 coun	terparty (including a central counterparty).
	Name of counterparty.	CME Clearing House
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d.	For futures and forwards (other than forward	d foreign currency contracts), provide:
	 Payoff profile, selected from among the following (long, short). 	Long
	ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
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
N	ame of issuer.	N/A
Ti	tle of issue.	Silver - COMEX
	iii. Expiration date.	2023-05-29
	iv. Aggregate notional amount or contract value on trade date.	7126020.00
	ISO Currency Code.	United States Dollar
	 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
lte	em C.12. Securities lending.	
а.	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	Yes X No

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

c. Is any portion of this investment on loan by the Fund?	Yes	No
If Yes, provide the value of the securities on loan.		
NPORT-P: Part C: Sch	edule of Portfol	lio Inv
IN OINT-I . I alt o. och	edule of 1 offior	
Report the following information for the Fund ar	nd its consolidated subsidiaries.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a	N/A	
holding in a fund that is a series of a series trust, report the LEI of the series.		
 c. Title of the issue or description of the investment. 	Sugar No. 11 - ICE Futures U.S.	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	SBK3	
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	185.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	

0.000000

c. Value. Report values in U.S. dollars. If

used to calculate value.

currency of investment is not denominated in U.S. dollars, provide the exchange rate

d. Percentage value compared to net assets of the Fund.	0.00	000					
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the							es,
Payoff profile.	I	_ong			Short	X	N/A
Item C.4. Asset and issuer type. Select the c each of the following:	ateg	ory that m	ost clos	ely id	entifies the i	nstrument	among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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). 	Oth	ivative-cor	nmodity				
If "other," provide a brief description.		nmodities hange	Futures				
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.					1		
a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	cation CFF	ı(s) for eac R 270.22e-	h portfoli 4]. For po	o inve	estment amon investments	g the follow	ing

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

iv.	Illiquid Investments							
Catego	ory.	Highly	y Liquid In	vestments	S			
Percer	ntage.	100						
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a			ing, indica	ate wl	nich of the th	nree cii	rcumstances
	Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	in the ating the (3) if the entire and (2),	following ne portions the fund che position	circumsta s separate nooses to (rather tha	ances: ely; (2 class an bas	(1) if portio) if a fund ha ify the posit sing it on the	ns of thas multion thro e sizes	ne position have tiple sub- ough evaluation it would
Item C	2.8.							
in whice pursual Account Measur investrum with it	the level within the fair value hierarchy ich the fair value measurements fall ant to U.S. Generally Accepted inting Principles 7(ASC 820, Fair Value arement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the real expedient).	X	1	2		3		N/A
Item C	c.9. For debt securities							
For de	bt securities, also provide:							
a. Mat	urity date.							
re fe	spon. Select the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). Annualized rate.							
c. Curi	rently in default? [Y/N]		Yes			No		
or h	there any interest payments in arrears ave any coupon payments been legally erred by the issuer? [Y/N]		Yes			No		
[Y/N kind Fun	ny portion of the interest paid in kind? I] Enter "N" if the interest may be paid in I but is not actually paid in kind or if the d has the option of electing in-kind ment and has elected to be paid in-kind.		Yes			No		
	convertible securities, also provide:		1					
i. N	//andatory convertible? [Y/N]		Yes			No		
ii. C	Contingent convertible? [Y/N]		Yes			No		
d a	Description of the reference instrument, in lenominated, as well as CUSIP of referen and ISIN are not available), or other ident fother identifier provided, indicate the typ	nce ins ifier (if	trument, IS	SIN (if CU SIN, and ti	JSIP is	s not availal	ole), tic	
re	Conversion ratio per US\$1000 notional, celevant currency, indicating the relevant conversion ratio.							

v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
For debt securities, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse Repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes No
ii. If N, provide the name and LEI (if any) of	
c. Tri-party?	Yes No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., r are subject to the repurchase agreement, those securities may be -iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).
Name of counterparty.	ICE Clear US
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29
 d. For futures and forwards (other than forwar i. Payoff profile, selected from among the following (long, short). 	rd foreign currency contracts), provide: Long
ii. Description of reference instrument, as re	required by sub-Item C.11.c.iii.
include the name of issuer and title of issu	erivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Sugar No. 11 - ICE Futures

iii. Expiration date.	2023-04-28
iv. Aggregate notional amount or contract value on trade date.	4610200.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	Yes X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
 Title of the issue or description of the investment. 	Cotton No.2 ICE Futures U.S.
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)

Ticker (if ISIN is not available).	CTK3		
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	56.0000	7	
Units	Number of contracts	1	
Description of other units.	Number of contracts]	
b. Currency. Indicate the currency in which the	United States Dollar		
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	0.000000		
d. Percentage value compared to net assets of the Fund.	0.0000		
Item C.3. Indicate payoff profile among the	following categories (long s	short. N/A). For der	ivatives
respond N/A to this Item and respond to the			.,,
			X N/A
respond N/A to this Item and respond to the	Long	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the 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.	Long	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the 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.	category that most closely in Derivative-commodity	Short	X N/A

Item C.5. Country of investment or issuer.							
 a. Report the ISO country code that corresponds to the country where the issue is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 							
Item C.6.							
Is the investment a Restricted Security?	Yes X No						
Item C.7.							
companies, provide the liquidity classit categories as specified in rule 22e-4 [1	portfolio investments of open-end management investment ication(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.						
Category.	Highly Liquid Investments						
Percentage.	100						
	If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.						
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.							
Item C.8.							
Indicate the level within the fair value hierarch 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).	y X 1 2 3 N/A						
Item C.9. For debt securities							
For debt securities, also provide:							
a. Maturity date.							
b. Coupon.							
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 							

	c. Currently in default? [Y/N]		Yes		No					
	d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		No					
	e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No					
	f. For convertible securities, also provide:									
	i. Mandatory convertible? [Y/N]		Yes		No					
	ii. Contingent convertible? [Y/N]		Yes		No					
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIF and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).										
	If other identifier provided, indicate the type	oe of id	lentifier 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 eac conversion ratio.									
	v. Delta (if applicable).									
	Item C.10. For repurchase and reverse repurchase agreements, also provide:									
	For debt securities, also provide:									
	a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	epurchase		Reverse Repurchase					
	b. Counterparty.									
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No					
	ii. If N, provide the name and LEI (if any) of	counter	narty							
	c. Tri-party?		es		No					
	d. Repurchase rate.					1				
	e. Maturity date.									
	f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.									
	Item C.11. For derivatives, also provide:									
	a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default	Futur	e							

swaps, and interest rate swaps), warrant, other).	
b. Counterparty.	
i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).
Name of counterparty.	ICE Clear US
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29
d. For futures and forwards (other than forwar	rd foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
If the reference instrument is neither a definctude the name of issuer and title of issuer.	rivative or an index, the description of the reference instrument shaue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Cotton No.2 ICE Futures U.S.
iii. Expiration date.	2023-05-09
·	
iv. Aggregate notional amount or contract value on trade date.	2317840.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Coffee "C" - ICE Futures U.S.	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	KCK3	
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	74.0000	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0.000000	
 d. Percentage value compared to net assets of the Fund. 	0.0000	
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the		
Payoff profile	Long	Short

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

	_							
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		e-commodity					
D.	government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other						
	If "other," provide a brief description.	Commod	lities Futures e					
lte	em C.5. Country of investment or issuer.							
b.	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US]			
	em C.6. the investment a Restricted Security?	Yes			No			
	•	168		X	No			
a.	em C.7. Liquidity classification information. For proceedings companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage	cation(s) fo 7 CFR 270	r each portfol .22e-4]. For p	io inve ortfolic	stment invest	among ments v	the follo	wing
i.	Highly Liquid Investments							
ii.	Moderately Liquid Investments							
iii.								
	ategory.	Highly Liq	uid Investmer	nts				
	ercentage.	100						
b.	If attributing multiple classification cated	ories to th	e holding, ind	icate w	vhich of	the thr	ee circur	mstances

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

Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have

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

lt	em C.8.				
in A M in w	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ecounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the easurement does not have a level associated ith it (i.e., net asset value used as the factical expedient).	X 1	2	3	N/A
lt	em C.9. For debt securities				
F	or debt securities, also provide:				
a.	Maturity date.				
b.	Coupon.	-			
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
C.	Currently in default? [Y/N]	Yes		No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes		No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes		No	
f.	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]	Yes		No	
	ii. Contingent convertible? [Y/N]	Yes		No	
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ	ice instrument, I fier (if CUSIP, IS	SIN (if CUSIP i SIN, and ticker	is not availab	le), ticker (if CUSIP
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
lt	em C.10. For repurchase and reverse repur	chase agreeme	ents, also prov	vide:	
F	or debt securities, also provide:				
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	Repurchase		Reverse Repurchase	

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. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the repurcha		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of coun	nterparty (including a central	counterparty).	
Name of counterparty.	ICE Clear US	. , ,	
LEI (if any) of counterparty.	549300HWWR1D8OTS2	G29	
d. For futures and forwards (other than forward	d foreign currency contracts	s) provide:	
i. Payoff profile, selected from among the		s), provide.	1
following (long, short).	Long		
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.i	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 an not available). 	ue, as well as CUSIP of the	reference instru	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Coffee "C" - ICE Futures U.S.		
iii. Expiration date.	2023-05-22		
iv. Aggregate notional amount or contract value on trade date.	4731375.00		
ISO Currency Code.	United States Dollar]

 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0.00
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796ZF9
e. At least one of the following other identifier	s:
Identifier.	ISIN
ISIN.	US912796ZF99
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	10000000.00		
Units	Principal amount		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	9933195.000000		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the			
Payoff profile.	X Long	Short	N/A
Item C.4. Asset and issuer type. Select the each of the following:	category that most close	ely identifies the ins	strument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Short-term investment vehicle		
If "other," provide a brief description.			
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	U.S. Treasury		
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the issue 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.

expo	osure of the investments.								
Item C	.6.								
Is the i	nvestment a Restricted Security?	<u> </u>	Yes	Γ	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								
Catego	ory.	Highl	y Liquid Inve	stment	s				
Percen	itage.	100							
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a	-		g, indic	ate w	hich of tl	ne three	circums	tances
	Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.								
Item C	.8.								
in whice pursual Accourt Measu investra with it (e the level within the fair value hierarchy h the fair value measurements fall nt to U.S. Generally Accepted nting Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the nent does not have a level associated (i.e., net asset value used as the al expedient).	X	1 [2			3		N/A
Item C	.9. For debt securities								
For del	bt securities, also provide:								
a. Matı	urity date.	202	3-05-25						
b. Cou	pon.								
i. S re fo	elect the category that most closely eflects the coupon type among the ollowing (fixed, floating, variable, none). Innualized rate.	0.00	00000						
c. Curr	ently in default? [Y/N]		Yes		X	No			
d.			Yes		X	No			

	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]				
е	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes	X	No
f.	For convertible securities, also provide:				
	i. Mandatory convertible? [Y/N]		Yes		No
	ii. Contingent convertible? [Y/N]		Yes		No
	iii. Description of the reference instrument, ir denominated, as well as CUSIP of reference and ISIN are not available), or other ident	nce ins	trument, ISIN (if CUSIP	is not available), ticker (if CUSIP
	If other identifier provided, indicate the type	oe of ic	lentifier used.		
	iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.				
	v. Delta (if applicable).				
l+	em C.10. For repurchase and reverse repu	rchase	agreements	also pro	vide:
		Ciias	agreements,	aiso pro	vide.
	or debt securities, also provide: Select the category that reflects the		epurchase		Reverse
u	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.		io par oriuse		Repurchase
b	Counterparty.				
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No
	ii. If N, provide the name and LEI (if any) of o	counte	rparty.		
C	Tri-party?	Y	es		No
d	Repurchase rate.				
	Maturity date.				
f.	Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-iii	are sul			
lt	em C.11. For derivatives, also provide:				
	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).				

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

United States of America

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	254900HROIFWPRGM1V77
 Title of the issue or description of the investment. 	U.S. Treasury Bills
d. CUSIP (if any).	912796W47
e. At least one of the following other identifier	S:
Identifier.	ISIN
ISIN.	US912796W472
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	2000	00.000				
Units	Principal amount					
Description of other units.						
b. Currency. Indicate the currency in which the investment is denominated.	Unit	ed States Dollar				
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	19883350.00 13.0775					
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the state of						s,
Payoff profile.	X	Long		Short		N/A
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle		gory that most		entifies the ins	trument a	mong
(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backs security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Ve	ehicle				
If "other," provide a brief description.						
 b. Issuer type (corporate, U.S. Treasury, U.S government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	U	.S. Treasury				
Item C.5. Country of investment or issuer.						
 a. Report the ISO country code that corresponds to the country where the issue is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 		S				

Item C.6.

				_					
Is the i	nvestment 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								
Catego	ory.	Highl	y Liquid Inv	estments					
Percer	itage.	100							
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a			ng, indica	ite w	hich of the	three cir	cumsta	ances
	Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.							tion have b- ⁄aluation d	
Item C	.8.								
in which pursual Account Measu investri with it	e the level within the fair value hierarchy h the fair value measurements fall nt to U.S. Generally Accepted hiting Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the nent does not have a level associated (i.e., net asset value used as the al expedient).	X	1	2			3		N/A
Item C	.9. For debt securities								
For de	ot securities, also provide:								
	urity date.	202	3-05-18						
b. Cou	·								
i. S re fo	elect the category that most closely effects the coupon type among the ollowing (fixed, floating, variable, none).	Non	е						
ii. A	nnualized rate.	0.00	00000						
c. Curr	ently in default? [Y/N]		Yes		X	No			
or ha	there any interest payments in arrears ave any coupon payments been legally rred by the issuer? [Y/N]		Yes		X	No			
[Y/N kind Fund payr	ny portion of the interest paid in kind?] Enter "N" if the interest may be paid in but is not actually paid in kind or if the d has the option of electing in-kind ment and has elected to be paid in-kind.		Yes		X	No			
f. For	convertible securities, also provide:	_	1			1			

	i. Mandatory convertible? [Y/N]		Yes		No					
	ii. Contingent convertible? [Y/N]		Yes		No					
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referent and ISIN are not available), or other ident If other identifier provided, indicate the type	nce ins ifier (if	strument, ISIN (if C CUSIP, ISIN, and	USIP	is not availa	ble), ticker (if CUSIP				
	iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.	r, if bo	and currency is not							
	v. Delta (if applicable).									
	Item C.10. For repurchase and reverse repurchase agreements, also provide:									
	For debt securities, also provide:									
•	a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase	,				
	b. Counterparty.									
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	'es		No	7				
	ii. If N, provide the name and LEI (if any) of o	ounte	rpartv.							
	c. Tri-party?		es .		No					
	d. Repurchase rate.									
	e. Maturity date.									
	f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are su								
	Item C.11. For derivatives, also provide:									
١	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.									
i	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		Yes	X	No					

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

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

United States of America
254900HROIFWPRGM1V77 U.S. Treasury Bills
,
912796ZE2
S:
ISIN
US912796ZE25
Ticker (if ISIN is not available)
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
25000000.00
Principal amount
United States Dollar
24878737.50

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 the Payoff profile.	ne rele	wing categorie evant payoff pr Long	ofile o	questi	on in Item Short	C.11.	N/A
Item C.4. Asset and issuer type. Select the each of the following:	categ	jory that most	CIOSE	iy idel	nunes the	ırıstrume	iit among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	ed	nort-term investre	nent				
Item C.5. Country of investment or issuer.							
 a. Report the ISO country code that corresponds to the country where the issue is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	_	5					
Item C.6.							
Is the investment a Restricted Security?		Yes	Γ	X	No		
Item C 7		-					

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

ii.	Moderately Liquid Investments					
iii.	Less Liquid Investments					
iv.	Illiquid Investments					
Categ	jory.	Highly Liquid Investments				
Perce	ntage.	100				
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a		ing, indicate v	which of the t	hree circums	stances
	Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	in the following ating the portions (3) if the fund che e entire position (nd (2), a fund wo	circumstances s separately; (nooses to clast rather than ba	s: (1) if portion (2) if a fund he sify the posites asing it on the	ons of the po as multiple s tion through e sizes it wo	sition have sub- evaluation uld
ltem (C.8.					
in whi pursu Accou Meas invest with it	the the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted unting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the cal expedient).	X 1	2	3		N/A
ltem (C.9. For debt securities					
For de	ebt securities, also provide:					
a. Ma	turity date.	2023-05-11				
b. Co	upon.					
	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.	None 0.000000				
c. Cu	rrently in default? [Y/N]	Yes	X	No		
or l	there any interest payments in arrears have any coupon payments been legally erred by the issuer? [Y/N]	Yes	X	No		
e. Is a [Y/l kin Fu	any portion of the interest paid in kind? N] Enter "N" if the interest may be paid in d but is not actually paid in kind or if the had has the option of electing in-kind ment and has elected to be paid in-kind.	Yes	X	No		
f. Foi	convertible securities, also provide:			=		
i.	Mandatory convertible? [Y/N]	Yes		No		
	Contingent convertible? [Y/N]	Yes		No		
	Description of the reference instrument, ir denominated, as well as CUSIP of referer					

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.

i.

Highly Liquid Investments

	relevant currency, indicating the relevant conversion ratio.		ot in U.S. dollars, per 1000 units of the ore than one conversion ratio, provide eac	ch
	v. Delta (if applicable).			
lte	em C.10. For repurchase and reverse repu	rchase agreements, a	ilso provide:	
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.	Repurchase	Reverse Repurchase	
b.	Counterparty.			
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
	ii. If N, provide the name and LEI (if any) of $\boldsymbol{\alpha}$	counterparty.		
C.	Tri-party?	Yes	No	
d.	Repurchase rate.			
e.	Maturity date.			
f.	Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repur		be
lte	em C.11. For derivatives, also provide:			
_	Type of derivative instrument that most			
a.	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).			
	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,			
lte	closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Yes	X No	
lte a.	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). Em C.12. Securities lending. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	Yes	X No	
lte a.	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). Em C.12. Securities lending. 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. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned			

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796YN3
e. At least one of the following other identifier	s:
Identifier.	ISIN
ISIN.	US912796YN33
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.	24990312.50
d. Percentage value compared to net assets of the Fund.	16.4364

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

Payoff profile.	X	Long		Short		N/A
Item C.4. Asset and issuer type. Select the each of the following:	cate	gory that most clos	ely id	entifies the ins	strument a	mong
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backer security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	V	chort-term investment ehicle				
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).	. [J.S. Treasury				
If "other," provide a brief description.						
None O. F. Occupation of investment and investment						
Item C.5. Country of investment or issuer.				1		
 a. Report the ISO country code that corresponds to the country where the issue is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	er L	JS				
Item C.6.						
Is the investment a Restricted Security?		Yes	X	No		
Item C.7.						
a. Liquidity classification information. Fo companies, provide the liquidity class categories as specified in rule 22e-4 [classifications, indicate the percentag	ificati 17 Cl	on(s) for each portfol FR 270.22e-4]. For po	io inve ortfolic	estment among o investments w	the followin	ng
i. Highly Liquid Investmentsii. Moderately Liquid Investments						
ii. Moderately Liquid Investments iii. Less Liquid Investments						
iv. Illiquid Investments						
Category.	Hie	ghly Liquid Investmer	nts			
Percentage.	10					
b.				ı		

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

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

Item C.8.							
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A			
Item C.9. For debt securities							
For debt securities, also provide:							
a. Maturity date.	2023-04-06						
b. Coupon.							
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None	None					
ii. Annualized rate.	0.000000						
c. Currently in default? [Y/N]	Yes	X	No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X	No				
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X	No				
f. For convertible securities, also provide:							
i. Mandatory convertible? [Y/N]	Yes		No				
ii. Contingent convertible? [Y/N]	Yes		No				
iii. Description of the reference instrument, ir denominated, as well as CUSIP of reference and ISIN are not available), or other ident If other identifier provided, indicate the type	nce instrument, ifier (if CUSIP, I	ISIN (if CUSIP is SIN, and ticker a	s not availa	able), ticker (if CUSIP			
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.							
v. Delta (if applicable).							

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

For debt securities, also provide:

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

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	254900HROIFWPRGM1V77
series trust, report the LEI of the series. c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796YV5
e. At least one of the following other identifier	s:
Identifier.	ISIN
ISIN.	US912796YV58
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	100000000000
	1000000.00
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	9969500.00
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.	6.5570
	e following categories (long, short, N/A). For derivatives, ne relevant payoff profile question in Item C.11.
Payoff profile.	X Long Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	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),	Short-term investment vehicle

	repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).			
	If "other," provide a brief description.			
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S. Treasury		
		L		
lte	em C.5. Country of investment or issuer.			
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	US		
lte	em C.6.			
ls	the investment a Restricted Security?	Yes	X	No
lte	em C.7.			
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	ation(s) for each portfolio CFR 270.22e-4]. For po	inve rtfolio	stment among the following investments with multiple liquidity
i.	Highly Liquid Investments			
ii.	Moderately Liquid Investments			
iii.	•			
ÍV.				
		Highly Liquid Investment	S	
P	ercentage.	100		
b.	If attributing multiple classification categoristed in the Instructions to Item C.7 is a		ate w	hich of the three circumstances

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

Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities	X 1	2 3	N/A
For debt securities, also provide:			
a. Maturity date.	2023-04-27		
b. Coupon.	2020 01 21		
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0.000000		
c. Currently in default? [Y/N]	Yes	X No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No	
f. For convertible securities, also provide:	_		
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of 	ce instrument, ISIN (if C fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is not	USIP is not availa ticker are not ava in U.S. dollars, pe	able), ticker (if CUSIP illable). er 1000 units of the
conversion ratio.	,		, 1
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, als	o provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	9
b. Counterparty.			

 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No No	
ii. If N, provide the name and LEI (if any) o	f counternarty		
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 re		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No	
If Yes, provide the value of the investment representing cash collateral.			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	X No	
If Yes, provide the value of the securities o loan.	n		
NPORT-P: Part C: Sch	nedule of F	Portfolio Inv	estments
Report the following information for the Fund	and its consolidated	subsidiaries.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	United States of Am	nerica	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPR	GM1V77	

U.S. Treasury Bills

Title of the issue or description of the investment.	
d. CUSIP (if any).	912796ZG7
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US912796ZG72
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	20000000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	19851270.00
	e following categories (long, short, N/A). For derivatives, ne relevant payoff profile question in Item C.11.
Payoff profile.	X Long Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	category that most closely identifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backs security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real	Short-term investment vehicle

estate, other).

				_	
If "o	ther," provide a brief description.				
gove spor sove othe	'	U.S. Treasury			
If "o	ther," provide a brief description.				
Item C	.5. Country of investment or issuer.				
correis or b. If diff is or code inve	ort the ISO country code that esponds to the country where the issuer ganized. If erent from the country where the issuer ganized, also report the ISO country that corresponds to the country of stment or issuer based on the centrations of the risk and economic osure of the investments.	US			
Item C	.6.				
Is the i	nvestment a Restricted Security?	Yes	X	No	
Item C	7			ı	
a.	Liquidity classification information. For proceedings of companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage	cation(s) for each por 7 CFR 270.22e-4]. Fo	tfolio inve or portfolio	estment among the investments with	e following
i.	Highly Liquid Investments				
ii.	Moderately Liquid Investments				
iii.	Less Liquid Investments				
iv.	Illiquid Investments				
Catego	ory.	Highly Liquid Investr	ments		
Percer	ntage.	100			
b.	If attributing multiple classification categ		indicate v	which of the three	circumstances
	Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	in the following circu ating the portions sep (3) if the fund choos e entire position (rath nd (2), a fund would	imstances parately; (es to clas er than ba	s: (1) if portions of 2) if a fund has mo sify the position the asing it on the size	the position have ultiple sub- rough evaluation es it would
Item C	.8.				
in which pursua Account Measu investr with it	e the level within the fair value hierarchy the fair value measurements fall nt to U.S. Generally Accepted nting Principles 7(ASC 820, Fair Value rement). [1/2/3] Report "N/A" if the nent does not have a level associated (i.e., net asset value used as the al expedient).	X 1	2	3	N/A

Item C.9. For debt securities

For debt securities, also provide:				
a. Maturity date.	2023-06-01			
b. Coupon.				
 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None			
ii. Annualized rate.	0.000000			
c. Currently in default? [Y/N]	Yes	X No		
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X No		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No		
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes	No		
ii. Contingent convertible? [Y/N]	Yes	No		
iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identified If other identifier provided, indicate the typ	ce instrument, ISIN (i fier (if CUSIP, ISIN, a	f CUSIP is not available), ticker (it		
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant c conversion ratio.				
v. Delta (if applicable).				
Item C.10. For repurchase and reverse repur	chase agreements, a	also provide:		
For debt securities, also provide:				
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase		
b. Counterparty.				
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No		
ii. If N, provide the name and LEI (if any) of c	ounterparty.			
c. Tri-party?	Yes	No		
d. Repurchase rate.		F		
e Maturity date				

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.				
Item C.11. For derivatives, also provide:				
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).				
Item C.12. Securities lending.				
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No			
If Yes, provide the value of the investment representing cash collateral.				
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No			
If yes, provide the value of the securities representing non-cash collateral.				
c. Is any portion of this investment on loan by the Fund?	Yes X No			
If Yes, provide the value of the securities o loan.	n			
NPORT-P: Part C: Schedule of Portfolio Investments				
Report the following information for the Fund	and the controlled cappitalines.			
Item C.1. Identification of investment.				
a. Name of issuer (if any).	United States of America			
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77			
 Title of the issue or description of the investment. 	U.S. Treasury Bills			
d. CUSIP (if any).	912796V48			
e. At least one of the following other identifier	'S:			
Identifier.	ISIN			
ISIN.	US912796V482			
Identifier.	Ticker (if ISIN is not available)			

Ticker (if ISIN is not available).			
Identifier.	Other unique identifier (if ticke and ISIN are not available). Indicate the type of identifier used	r	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	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. d. Percentage value compared to net assets of the Fund. 	24944837.50		
		short N/A) For	al a min a dia a a
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 que	stion in Item C	.11. 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, of other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backsecurity, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	the relevant payoff profile ques X Long e category that most closely is Short-term investment vehicle	stion in Item C	.11. 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 back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	the relevant payoff profile ques X Long e category that most closely is Short-term investment vehicle	stion in Item C	.11. 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, of other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backsecurity, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	the relevant payoff profile ques X Long e category that most closely is Short-term investment vehicle	stion in Item C	.11. N/A

Item C.5. Country of investment or issuer.		
 a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	US	
Item C.6.		
Is the investment a Restricted Security?	Yes	X No
Item C.7.		
classifications, indicate the percentage a i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments	cation(s) for each portfol CFR 270.22e-4]. For p	lio investment among the following portfolio investments with multiple liquidity
iv. Illiquid Investments		
	Highly Liquid Investmen	nts
Percentage.b. If attributing multiple classification categ	100	
to multiple classification categories only differing liquidity features that justify treating	noose to indicate the per in the following circums ating the portions separa (3) if the fund chooses e entire position (rather the and (2), a fund would class	to classify the position through evaluation than basing it on the sizes it would
Item C.8.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2023-04-20	
b. Coupon.		
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0.000000	
c. Currently in default? [Y/N]	Yes	No

			X	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		es	X	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind	1	es	X	No
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Y	es		No
ii. Contingent convertible? [Y/N]	Y	es		No
iii. Description of the reference instrument, denominated, as well as CUSIP of refere and ISIN are not available), or other ider	ence instru ntifier (if Cl	ıment, ISIN (JSIP, ISIN, a	if CUSIP	is not available), ticker (if CUSIP
If other identifier provided, indicate the ty	/pe of ider	itifier used.		
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevant conversion ratio.				
v. Delta (if applicable).				
Item C.10. For repurchase and reverse repu	urchase a	greements,	also pro	vide:
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.	Rep	ourchase		Reverse Repurchase
b. Counterparty.				
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes			No
ii. If N, provide the name and LEI (if any) of	counterpa	arty.		
c. Tri-party?	Yes			No
d. Repurchase rate.				
e. Maturity date.				
 f. Provide the following information concernin collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i 	are subje			
Item C.11. For derivatives, also provide:				
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default				

swaps, and interest rate swaps), warrant, other).		
Item C.12. Securities lending.		
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes	No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	d Yes X	No
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	No
If Yes, provide the value of the securities o loan.	n	
NPORT-P: Part E: Exp	olanatory Notes	(if any)
The Fund may provide any information it belie response to any Item of this Form. The Fund Item of this Form. To the extent responses re	may also explain any assumption	ons that it made in responding to any
NPORT-P: Signatures		
The Registrant has duly caused this report to authorized.	be signed on its behalf by the u	indersigned hereunto duly
Registrant:	GraniteShares ETF Trust	
By (Signature):	/s/ William Rhind	
Name:	William Rhind	
Title:	President GraniteShares ETF Trust	
Date:		

partf.htm	NPORT-EX	1 of 3
		05/23/2023 07:24 AM

GraniteShares ETF Trust Consolidated Schedule of Investments

GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF March 31, 2023 (Unaudited)

Investments	 Principal Amount	 Value
UNITED STATES TREASURY OBLIGATIONS - 88.43% ^(a)		
United States Treasury Bill, 4.430%, 04/06/2023	\$ 25,000,000	\$ 24,990,312
United States Treasury Bill, 4.520%, 04/20/2023	25,000,000	24,944,838
United States Treasury Bill, 4.599%, 04/27/2023 (b)	10,000,000	9,969,500
United States Treasury Bill, 4.666%, 05/11/2023 (b)	25,000,000	24,878,738
United States Treasury Bill, 4.722%, 05/18/2023	20,000,000	19,883,350
United States Treasury Bill, 4.732%, 05/25/2023	10,000,000	9,933,195
United States Treasury Bill, 4.762%, 06/01/2023	20,000,000	19,851,270
TOTAL UNITED STATES TREASURY OBLIGATIONS		
(Cost \$134,411,919)		134,451,203
TOTAL INVESTMENTS - 88.43%		
(Cost \$134,411,919)		\$ 134,451,203
Other Assets In Excess Of Liabilities - 11.57%		17,599,471 ^(c)
NET ASSETS (100.00%)		\$ 152,050,674

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

At March 31, 2023, open futures contracts were as follows:

Description	Number of Contracts	Expiration Date	Contract Type	Notional Amount	Value/Unrealized Appreciation	Value/Unrealized Depreciation
Brent Crude ^(a)	142	05/31/23	Long	\$11,321,660		\$ (216,600)
Coffee C ^(a)	74	05/31/23	Long	4,731,375	_	(141,769)
Copper ^(a)	83	05/26/23	Long	8,496,088	49,925	(141,709)
Corn ^(a)	259	05/12/23	Long	8,553,475	4 9,923	(199,488)
Cotton No.2 ^(a)	56	05/08/23	Long	2,317,840	_	(87,200)
Gasoline RBOB ^(a)	36	04/28/23	Long	4,053,672	26,905	(67,200)
Gold 100 Oz ^(a)	122	06/28/23	Long	24,231,640	1,416,210	_
Heating Oil Future ^(a)	26	04/28/23	Long	2,861,695	1,410,210	(177,102)
KC Hard Red Winter Wheat ^(a)	65	05/12/23	Long	2,852,688	_	(26,262)
Lean Hogs ^(a)	84	06/14/23	Long	3,078,600	_	(325,590)
Live Cattle ^(a)	81	06/30/23	Long	5,252,850	85,590	(323,330)
LME Lead (a)	29	05/15/23	Long	1,526,306	_	(350)
LME Nickel ^(a)	28	05/15/23	Long	3,990,000	_	(643,149)
LME Primary Aluminum ^(a)	119	05/15/23	Long	7,121,406	_	(235,758)
LME Zinc ^(a)	64	05/15/23	Long	4,687,600	_	(281,650)
Low Sulphur Gasoil ^(a)	50	05/11/23	Long	3,758,750	_	(287,100)
Natural Gas ^(a)	360	04/26/23	Long	7,977,600	_	(1,780,760)
Silver ^(a)	59	05/26/23	Long	7,126,020	548,575	_
Soybean ^(a)	119	05/12/23	Long	8,957,725	_	(98,975)
Soybean Meal ^(a)	114	05/12/23	Long	5,312,400	_	(124,100)
Soybean Oil ^(a)	133	05/12/23	Long	4,428,102	_	(384,342)
Sugar #11 ^(a)	185	04/28/23	Long	4,610,200	492,296	_
Wheat (CBT) ^(a)	115	05/12/23	Long	3,980,438	_	(516,312)
WTI Crude ^(a)	161	04/20/23	Long	12,182,870	_	(566,010)
Total Futures Contracts					\$ 2,619,501	(6,092,517)
Net Unrealized depreciation						(3,473,016)
	Numbe of		n Contra	ct Notional	Value/Unrealized	Value/Unrealized

	Number of	-	_			Value/Unrealized
Description	Contracts	Date	Type	Amount	Appreciation	Depreciation
LME Lead (a)	(3)	05/15/23	Short	\$(157,894)	-	(650)
LME Nickel ^(a)	(3)	05/15/23	Short	(427,500)	_	(4,689)
LME Primary Aluminum ^(a)	(9)	05/15/23	Short	(538,594)	_	(23,137)
LME Zinc ^(a)	(5)	05/15/23	Short	(366,219)		(1,575)
Total Futures Contracts						(30,051)
Net Unrealized Depreciation						(30,051)

⁽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	\$ 134,451,203	\$ -	\$ -	\$ 134,451,203
Total	\$ 134,451,203	\$ -	\$ -	\$ 134,451,203
Other Financial Instruments	Level 1	Level 2	Level 3	Total

Assets				
Futures Contracts	\$ 2,619,501	\$ - \$	_	\$ 2,619,501
Liabilities				
Futures Contracts	\$ (6,122,568)	\$ - \$	_	\$ (6,122,568)
Total	\$ (3,503,067)	\$ - \$	_	\$ (3,503,067)

GraniteShares ETF Trust Notes to Quarterly Schedules of Investments March 31, 2023 (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, 2023:

	Wholly Owned					
Fund	Subsidiary		Value	Fund's Net Assets		
GraniteShares Bloomberg Commodity Broad	GraniteShares BCOM					
Strategy No K-1 ETF	Cayman Limited	\$	27,285,364	17.9%		