Submission Data File

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

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

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Form NPORT-P

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

FORM NPORT
MONTHLY PORTFOLIO INVESTMENTS
REPORT

N-PORT-P: Filer Information

Confidential		
Filer CIK:	0001689873	
Filer CCC:	******	
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
c. CIK number of Registrant	0001689873
d. LEI of Registrant	549300ODHHSS5JB0RB94
e. Address and telephone number of Registra	nt.
Street Address 1 Street Address 2	205 Hudson Street 7th floor
City	New York
State, if applicable	NEW YORK
Foreign country, if applicable	UNITED STATES OF AMERICA
Zip / Postal code	10013
Telephone number	1-646-876-5143
Item A.2. Information about the Series.	
a. Name of Series.	GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF
b. EDGAR series identifier (if any).	S000056279
c. LEI of Series.	549300TM9TYJ47SK6836
Item A.3. Reporting period.	
a. Date of fiscal year-end.	2024-06-30
a. Date as of which information is reported.	2023-09-30
Item A.4. Final Filing.	
Does the Fund anticipate that this will be its final filing on Form N PORT?	Yes X No

NPORT-P: Part B: Information About the Fund

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

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

a.	Total assets, including assets attributable to miscellaneous securities reported in Part D.	110345519.61
b.	Total liabilities.	23800.37
C.	Net assets.	110321719.24

Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.			
a.	Assets attributable to miscellaneous securities reported in Part D.	0	
b.	Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	19480150.67	
C.	Borrowings attributable to amounts payable to rule 6-04(13)(a) of Regulation S-X [17 CF		nd similar debt, as reported pursuant
An	nounts payable within one year.		
	nks or other financial institutions for rrowings.	0	
Co	ontrolled companies.	0	
Ot	her affiliates.	0	
Ot	hers.	0	
An	nounts payable after one year.		
	nks or other financial institutions for rowings.	0	
Co	ontrolled companies.	0	
Ot	her affiliates.	0	
Ot	hers.	0	
d.	Payables for investments purchased either basis, or (ii) on a standby commitment basis		en-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	
e.	Liquidation preference of outstanding preferred stock issued by the Fund.	0	
f.	Cash and cash equivalents not reported in Parts C and D.	0	
lte	m B.3. Portfolio level risk metrics.		
If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:			
Cı	ırrency Metric: 1		
IS	O Currency code	United States Dollar	
a.	Interest Rate Risk (DV01). For each current net asset value, provide the change in value rates, for each of the following maturities: 3	of the portfolio resulting fro	m a 1 basis point change in interest
Ma	aturity period. 3	s month.	-438.90
M	aturity period. 1	year.	0

Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0
	in value of the portfolio resulti	had a value of 1% or more of the Fund's ing from a 100 basis point change in 5, 5 years, 10 years, and 30 years.
Maturity period.	3 month.	-43888.90
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0
basis point change in credit spreads	s where the shift is applied to the	in value of the portfolio resulting from a 1 he option adjusted spread, aggregated by of the following maturities: 3 month, 1 year,
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

10 years.

30 years.

0

0

- (iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
- (iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

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

Item B.4. Securities lending.

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

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

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

Yes X No

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

Item B.5. Return information.

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

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months	Month 1.	-0.0081
Monthly total returns of the Fund for each of the preceding three months	Month 2.	0.0402
Monthly total returns of the Fund for each of the preceding three months	Month 3.	-0.0573
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.	4727081.25
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-5640345.50
Monthly net realized gain(loss)	Month 2.	-1093304.65
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	8896939.15
Monthly net realized gain(loss)	Month 3.	-5633925.66
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	8701313.90
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.	4727081.25
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-5640345.50
Monthly net realized gain(loss)	Month 2.	-1093304.65
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	8896939.15
Monthly net realized gain(loss)	Month 3.	-5633925.66
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	8701313.90
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	

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

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

Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Futures
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
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Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
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Monthly net realized gain(loss)	Month 1.	
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Instrument type.		Swaps
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Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	
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Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		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
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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.	
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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.	
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Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
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.	4715.13
Month 2		
Monthly net realized gain(loss)	Month 2.	0
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-19174.72
Month 3		
Monthly net realized gain(loss)	Month 3.	0
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	43399.32

Item B.6. Flow information.

a. Total net asset value of shares sold

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.

7625676.63

Month 1.

 (including exchanges but excluding reinvestment of dividends and distributions). b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. c. Total net asset value of shares redeemed or repurchased, including exchanges. 	33613547.98
Month 2.	
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). b. Total net asset value of shares sold in.	1052125.66
connection with reinvestments of dividends and distributions.	2110360.52

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.	2061579.58
Item B.7. Highly Liquid Investment Minimum	information.
a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	
 b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period. 	
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	Yes No N/A
Item B.8. Derivatives Transactions.	
Fund's Highly Liquid Investments that it	nanagement investment companies, provide the percentage of the has segregated to cover or pledged to satisfy margin eves transactions that are classified among the following CFR 270.22e-4]:
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:

5	
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. Expd'sune from the lest 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 ক্রেক্সান্ত্র্ভান্ত্র্বসূত্র, if any, in	
excess of the five-business-day period	
described in rule 18f-4(c)(4)(ii) [17 CFR	
270.18f-4(c)(4)(ii)], that the Fund's	
derivatives exposure exceeded 10 percent	
of its net assets during the reporting	
Itepe № 10. VaR information.	
270.18f-4(c)(2)], provide the following information	t on fund leverage risk described in rule 18f-4(c)(2) [17 CFR in the control of t
a. Median daily VaR during the reporting	3.12
period, reported as a percentage of the	
Fund's net asset value.	N-D Tt dominanth-manachtananasiad
•	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	100.00
iii. Median VaR Ratio during the reporting period, reported as a percentage of the	100.60
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.	
3 1 31	
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
U.	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.			
 Title of the issue or description of the investment. 	Natural Gas Nov23		
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).	NGX23		
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	264.0000		
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 f respond N/A to this Item and respond to the			rivatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	category that most closely i	dentifies the instru	ment among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other,	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	,		_	
	II "O	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 concernin collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the rep		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of coun	nterparty (including a	central counterparty).	
Name of counterparty.	CME Clearing House	se	
LEI (if any) of counterparty.	LCZ7XYGSLJUHF.	XXNXD88	
d. For futures and forwards (other than forwar	d foreign currency co	ntracts), provide:	
 i. Payoff profile, selected from among the following (long, short). 	Long		
ii. Description of reference instrument, as re	equired by sub-Item C	.11.c.iii.	
 If the reference instrument is neither a der include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN and not available). 	ie, as well as CUSIP	of the reference instru	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Natural Gas Nov23		
iii. Expiration date.	2023-10-27		
iv. Aggregate notional amount or contract value on trade date.	7732560.00		
ISO Currency Code.	United States Dolla	ar	
 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. 	N/A
c. Title of the issue or description of the investment.	WTI Crude Oil Nov23
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).	CLX3
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.	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 e 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	e 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 I Exchange		
Item C.5. Country of investment or issuer.			
 a. Report the ISO country code that corresponds to the country where the issue is organized. 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 Investments		ents					
Percentage.	Percei	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.							
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		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.	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

include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. N/A Title of issue. WTI Crude Oil Nov23 iii. Expiration date. 2023-10-20 iv. Aggregate notional amount or contract 10804010.00 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 Brent Crude Oil Jan24 investment. d. CUSIP (if any). N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall

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).	COF4		
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	104.0000		
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			atives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most closely	identifies the instrum	nent among
a. Asset type (short-term investment vehicle	Derivative-commodity		

	uer type (corporate, U.S. Treasury, U.S. vernment agency, U.S. government	Other			
	onsored entity, municipal, non-U.S.				
	vereign, private fund, registered fund,				
oth	ner).				
If "	other," provide a brief description.	Commodities Futures			
		Exchange			
Item	C.5. Country of investment or issuer.				
a. Re	port the ISO country code that	GB			
	rresponds to the country where the issuer				
	organized.				
	lifferent from the country where the issuer				
	organized, also report the ISO country de that corresponds to the country of				
	restment or issuer based on the				
	ncentrations of the risk and economic				
	posure 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 o	open-en	d manageme	ent investment
	companies, provide the liquidity classifi	cation(s) for each portfol	lio invest	tment among	the following
	categories as specified in rule 22e-4 [1				vith multiple liquidity
	classifications, indicate the percentage	amount attributable to e	ach clas	sification.	
l. 	Highly Liquid Investments				
ii.	Moderately Liquid Investments				
iii.	Less Liquid Investments				
iv.	Illiquid Investments				
Cate	gory.	Highly Liquid Investmen	nts		
Perce	entage.	100			
b.	If attributing multiple classification cate listed in the Instructions to Item C.7 is a		licate wh	ich of the thr	ee circumstances
	Instructions to Item C.7 Funds may cl	hoose to indicate the per	rcentage	amount of a	holding attributable
	to multiple classification categories only				
	differing liquidity features that justify tre				
	advisers with differing liquidity views; or of how long it would take to liquidate the				
	reasonably anticipated trading). In (1) a				
	trade size for each portion of the position	on.	•		
Item	C.8.				
Indica	ate the level within the fair value hierarchy	X 1	2	3	N/A
	ich the fair value measurements fall		_		
•	ant to U.S. Generally Accepted				
Accounting Principles 7(ASC 820, Fair Value					
	surement). [1/2/3] Report "N/A" if the tment does not have a level associated				
	t (i.e., net asset value used as the				
	ical expedient).				
Item	C.9. For debt securities				
	ebt securities, also provide:				
ı oı u	ost coodinido, diso provide.				
				1	

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-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	terparty (including a central counterparty).					
	Name of counterparty.	ICE Clear Europe					
	LEI (if any) of counterparty.	5R6J7JCQRIPQR1EEP713					
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					
Ti	tle of issue.	Brent Crude Oil Jan24					
i	iii. Expiration date.	2023-11-30					
i	iv. Aggregate notional amount or contract value on trade date.	9397440.00					
	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? 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: Sche	edule of Por	tfolio Inv	estments
Report the following information for the Fund an	nd its consolidated subsid	diaries.	
Item C.1. Identification of investment.			
a. Name of issuer (if anv).	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 Gasoil Nov23 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). QSX3 Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance 37.0000 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. 0.0000

Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long Short N/A X 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 concentrations of the risk and economic exposure of the investments.

Item C.6.

Is the investment a Restricted Security? Yes No X

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							
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) o		
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 repurchase agreement, t	
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 coul	nterparty (including a central counterparty).	
Name of counterparty.	ICE Clear Europe	
LEI (if any) of counterparty.	5R6J7JCQRIPQR1EEP713	
d. For futures and forwards (other than forwards)	rd foreign currency contracts), provide:	
 i. Payoff profile, selected from among the following (long, short). 	Long	
ii. Description of reference instrument, as r	required by sub-Item C.11.c.iii.	
include the name of issuer and title of iss	erivative or an index, the description of the re ue, as well as CUSIP of the reference instru are not available), or other identifier (if CUSIF	ment, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Gasoil Nov23	

iii. Expiration date.	2023-10-11
iv. Aggregate notional amount or contract value on trade date.	3575125.00
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. 	N/A
 Title of the issue or description of the investment. 	Gasoline RBOB Nov23
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).	XBX3

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	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.		1	
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the			es,
		01 1	
Payoff profile.	Long	Short	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).	ategory that most closely id		

Item C.5.	Country of investment or issuer.							
corresponding corresponding corporate concentration is corresponding cor	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	sed 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 trea- 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 second of the second on the secon	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 forwar	rd foreign currency contracts), provide:					
 Payoff profile, selected from among the following (long, short). 	Long					
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.					
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument 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.	Gasoline RBOB Nov23					
iii. Expiration date.	2023-10-31					
iv. Aggregate notional amount or contract value on trade date.	2620254.00					
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 or loan.	n					

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.	Heating Oil Nov23		
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).	HOX3		
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	19.0000		
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 f respond N/A to this Item and respond to the			
Payoff profile.	Long	Short	X N/A

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

	_							
	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.	
	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.	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). 	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.	Heating Oil Nov23
iii. Expiration date.	2023-10-31
iv. Aggregate notional amount or contract value on trade date.	2633878.80
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 investment.	N/A Live Cattle Dec23
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).	LCZ3
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				
Description of other unique identifier.				
Item C.2. Amount of each investment.				
Balance	60.0000			
Units	Number of contrac	ts		
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 	0.00000			
the Fund.				
Item C.3. Indicate payoff profile among the trespond N/A to this Item and respond to the				vatives,
Payoff profile.	Long	Sh	ort	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle			ifies the instrui	nent 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).	Derivative-commo	alty		
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 Futu Exchange	res		
Item C.5. Country of investment or issuer.				
a. Report the ISO country code that				
corresponds to the country where the issuer is organized.	US			

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.	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.						ng		
i. ii.	Highly Liquid Investments 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 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 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).				

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	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 be, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are				
Name of issuer.	N/A				
Title of issue.	Live Cattle Dec23				
iii. Expiration date.	2023-12-29				
iv. Aggregate notional amount or contract value on trade date.	4510200.00				
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 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.	Lean Hogs Dec23		
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).	LHZ3		
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	61.0000		
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	nt among

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

	other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.	LCZ7XYGSLJUHFXXNXD88	3
d. For futures and forwards (other than forward	d foreign currency contracts), բ	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 ar not available). 	ie, as well as CUSIP of the refe	erence instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Lean Hogs Dec23	
iii. Expiration date.	2023-12-14	
iv. Aggregate notional amount or contract value on trade date.	1751310.00	
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
 Title of the issue or description of the investment. 	Wheat - Chicago Dec23
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 Z3
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment. Balance 85.0000 Units Number of contracts Description of other units. b. Currency. Indicate the currency in which the 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

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, 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 forwar	d foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shal 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.	Wheat - Chicago Dec23
iii. Expiration date.	2023-12-14
iv. Aggregate notional amount or contract value on trade date.	2301375.00
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.	
 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 a	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	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	Wheat - Kansas Dec23	1	
investment.	L	_	
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:		_	
Identifier.	ISIN	1	
ISIN.			
Identifier.	Ticker (if ISIN is not		
identifier.	available)		
Ticker (if ISIN is not available).	KWZ3	1	
Identifier.	Other unique identifier (if		
	ticker and ISIN are not		
	available). Indicate the type of identifier used		
Other unique identifier (if ticker and ICIN are	or identifier dised		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier			
used		1	
Description of other unique identifier.			
Item C.2. Amount of each investment.		-	
Balance	48.0000		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If	0.000000	1	
currency of investment is not denominated	10.000000		
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of	0.000	7	
the Fund.	0.0000		
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 closely i	dentifies the instr	ument among
a. Asset type (short-term investment vehicle	Derivative-commodity		
(e.g., money market fund, liquidity pool, or			
other cash management vehicle), repurchase agreement, equity-common,			
equity-preferred, debt, derivative-			
commodity, derivative-credit, derivative-			
equity, derivative-foreign exchange, derivative-interest rate, derivatives-other,			

		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 repu		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of coun	iterparty (including a ce	entral counterparty).	
Name of counterparty.	CME Clearing House		
LEI (if any) of counterparty.	LCZ7XYGSLJUHFX	XNXD88	
d. For futures and forwards (other than forwar	d foreign currency cont	racts), provide:	
 i. Payoff profile, selected from among the following (long, short). 	Long		
ii. Description of reference instrument, as re	equired by sub-Item C.	I1.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 reference instru	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Wheat - Kansas Dec2	3	
iii. Expiration date.	2023-12-14		
iv. Aggregate notional amount or contract value on trade date.	1593000.00		
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? 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.	Corn Dec23
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 Z3
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	190.0000
Units	Number of contracts
Description of other units.	
b.	United States Dollar

Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the	0.000000 of 0.0000 e 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	e 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 I Exchange		
Item C.5. Country of investment or issuer.			
 a. Report the ISO country code that corresponds to the country where the issue is organized. 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 Investments		ents						
Percentage.	Percei	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.										
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		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.	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

	iii. Description of the reference instrument, in denominated, as well as CUSIP of refere and ISIN are not available), or other identification.	nce instrument, ISIN (if 0	CUSIP is not available), ticker (if CUSIP
	If other identifier provided, indicate the ty	pe of identifier used.	
	iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.		t in U.S. dollars, per 1000 units of the e than one conversion ratio, provide each
	v. Delta (if applicable).		
lte	m C.10. For repurchase and reverse repu	rchase agreements, al	so provide:
Fo	r debt securities, also provide:		
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b.	Counterparty.		
	 Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	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.		
	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 repurc	
Ite	m C.11. For derivatives, also provide:		
	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b.	Counterparty.		
	i. Provide the name and LEI (if any) of count	terparty (including a cent	ral counterparty).
	Name of counterparty.	CME Clearing House	
	LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXN	XD88
d.	For futures and forwards (other than forward	l foreign currency contra	cts), provide:
	 Payoff profile, selected from among the following (long, short). 	Long	
	ii Description of reference instrument, as re	quired by sub-Item C 11	c iii

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

include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. N/A Title of issue. Corn Dec23 iii. Expiration date. 2023-12-14 iv. Aggregate notional amount or contract 4529125.00 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 Soybeans Nov23 investment. d. CUSIP (if any). N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall

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).	S X3				
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	88.0000				
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 frespond N/A to this Item and respond to the					
Payoff profile.	Long		Short	X N/A	١
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most close	ely id	entifies the	instrument amor	ηg
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				

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 ncentrations 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 of 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 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. 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-i	II.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of coun	nterparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
 d. For futures and forwards (other than forward) i. Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Soybeans Nov23
iii. Expiration date.	2023-12-14
iv. Aggregate notional amount or contract value on trade date.	5610000.00
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? If Yes, provide the value of the securities on	Yes	X No	
	loan.			
	NPORT-P: Part C: Sch	edule of Po	ortfolio Inv	estments
F	Report the following information for the Fund a	nd its consolidated sub	osidiaries.	
ľ	tem C.1. Identification of investment.			

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 Soybean Oil Dec23
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).	BOZ3
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	97.0000
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. 	0.00000

Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long Short N/A X Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: a. Asset type (short-term investment vehicle **Derivative-commodity** (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. Other government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Commodities Futures Exchange Item C.5. Country of investment or issuer. a. Report the ISO country code that US corresponds to the country where the issuer is organized.

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

Item C.6.

Is the investment a Restricted Security? Yes No X

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							
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	urchase agreements, als	o provide:
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	f counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i-	r are subject to the repurch	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of cour	nterparty (including a centr	al counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXN	XD88
d. For futures and forwards (other than forward)i. Payoff profile, selected from among the following (long, short).	rd foreign currency contrac Long	ets), provide:
ii. Description of reference instrument, as re	equired by sub-Item C.11.	o.iii.
3. If the reference instrument is neither a de include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available).	rivative or an index, the de ue, as well as CUSIP of the	escription of the reference instrument shall e reference instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Soybean Oil Dec23	

iii. Expiration date.	2023-12-14
iv. Aggregate notional amount or contract value on trade date.	3249306.00
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	Yes X No
representing cash collateral.	
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

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. 	Soybean Meal Dec23
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).	SMZ3

	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	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.		1
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the		
Dayoff profile	Long	Short X N/A
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:		
Item C.4. Asset and issuer type. Select the o		
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 sing 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 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	rd foreign currency contracts), provide:						
 i. Payoff profile, selected from among the following (long, 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 shal 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.	Soybean Meal Dec23						
iii. Expiration date.	2023-12-14						
iv. Aggregate notional amount or contract value on trade date.	3163960.00						
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.	n						

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.	Aluminum Nov23		
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).	LAX23		
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	90.0000		
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 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 trespond N/A to this Item and respond to the			ί,
Payoff profile.	Long	Short	N/A

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

a.	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity	
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	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 percentage and percentage and percentage and percentage and percentage and percentage and percentage and percentage and percentage and percentage and percentage and	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			
iv		Inches de la companya de la companya de la companya de la companya de la companya de la companya 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 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.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
 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.	Aluminum Nov23
iii. Expiration date.	2023-11-13
iv. Aggregate notional amount or contract value on trade date.	5279625.00
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.

N/A
N/A Aluminum Nov23
N/A
ISIN
Ticker (if ISIN is not available)
LAX23
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	9.0000		
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	Sho	
			<u></u>
Item C.4. Asset and issuer type. Select the ceach of the following:	category that mos	t closely identi	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). If "other," provide a brief description.	Derivative-comm	odity	
 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. 	GB		

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 cate 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	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).				

b. Counterparty.				
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).				
Name of counterparty.	LME Clear			
LEI (if any) of counterparty.	213800L8AQD59D3JRW81			
d. For futures and forwards (other than forwards	rd foreign currency contracts), provide:			
 Payoff profile, selected from among the following (long, short). 	Short			
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 shue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are	s		
Name of issuer.	N/A			
Title of issue.	Aluminum Nov23			
iii. Expiration date.	2023-11-13			
iv. Aggregate notional amount or contract value on trade date.	527962.50			
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 o loan.	n			

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	N/A		
trust, report the LEI of the series. c. Title of the issue or description of the investment.	Copper Dec23		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:		1	
ldentifier.	ISIN		
ISIN.			
ldentifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	HGZ3		
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.		,	
Balance	60.0000		
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			vatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the c	ategory that most closely id	lentifies the instrun	nent amonç

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-ii	are subject to the repurchase	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of coun	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:
 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.	Copper Dec23	
iii. Expiration date.	2023-12-27	
iv. Aggregate notional amount or contract value on trade date.	5606250.00	
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. 	Zinc Nov23
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).	LXX3
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	

Item C.2. Amount of each investment. Balance 48.0000 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 eleasonably 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 forwar	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.	
	rivative or an index, the description of the re ue, as well as CUSIP of the reference instrui re not available), or other identifier (if CUSIF	ment, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Zinc Nov23	
iii. Expiration date.	2023-11-13	
iv. Aggregate notional amount or contract value on trade date.	3179100.00	
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 or loan.		
NPORT-P: Part C: Sch	nedule of Portfolio Inv	estments

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. 	Zinc Nov23		
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).	LXX3		
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	5.0000		
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.		1	
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	lentifies 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 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	,	- III I			
	II C	other," provide a brief description.	Commodities Futures Exchange			
			Exchange			
	Item (C.5. Country of investment or issuer.				
	a. Report 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.					
		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 liquidit				
		classifications, indicate the percentage			multiple liquidity	
	i.	Highly Liquid Investments				
	ii.	Moderately Liquid Investments				
	iii.	Less Liquid Investments				
	iv.	Illiquid Investments				
	.v. Categ	·	Highly Liquid Investments			
	_			_		
	reice	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.			circumstances	
	Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attribute					
		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 X 1 2 N/A						
	in whi	ch the fair value measurements fall				
pursuant to U.S. Generally Accepted						

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

Item C.9. For debt securities

For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 				
ii. Annualized rate.				
c. Currently in default? [Y/N]	Yes	No		
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No		
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	Yes	No		
ii. Contingent convertible? [Y/N]	Yes	No		
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency ir denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.				
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant 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.			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-i	are subject to the rep		
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 counterparty).	
Name of counterparty.	LME Clear		
LEI (if any) of counterparty.	213800L8AQD59D	3JRW81	
d. For futures and forwards (other than forward	d foreign currency co	ntracts), 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.	
 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). 	e, as well as CUSIP	of the reference instru	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Zinc Nov23		
" Foreignation data			
iii. Expiration date.	2023-11-13		
iv. Aggregate notional amount or contract value on trade date.	331156.25		
ISO Currency Code.	United States Dolla	ar	
 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
c. Title of the issue or description of the investment.	Nickel Nov23
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).	LNX3
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	20.0000
Units	Number of contracts
Description of other units.	
b.	United States Dollar

Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the Payoff profile.	0.000000 of 0.0000 following categories (lo				s, N/A
Item C.4. Asset and issuer type. Select the each of the following:	category that most clos	ely id	entifies the instru	ument 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 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.					
 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.			_		

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.	illiquiu ilivestillellis	
Cate	gory.	Highly Liquid Investments
Perce	entage.	100
h	If attributing multiple classification cate	gories to the holding indicate v

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.

of how long it would take to liquidate the reasonably anticipated trading). In (1) are trade size for each portion of the position	e entire position (r nd (2), a fund wo	ather than bas	sing it on the size	s it would
Item C.8.				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2	3	N/A
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
c. Currently in default? [Y/N]	Yes		No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes		No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in 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.					
		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.

include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. N/A Title of issue. Nickel Nov23 iii. Expiration date. 2023-11-13 iv. Aggregate notional amount or contract 2229720.00 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 Nickel Nov23 investment. d. CUSIP (if any). N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall

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).	LNX3		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		_	
Description of other unique identifier.			
Item C.2. Amount of each investment.		_	
Balance	1.0000		
Units	Number of contracts		
Description of other units.			
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0.00000		
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the			vatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceeds of the following:	ategory that most closely i	dentifies the instrur	ment among
 Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), 	Derivative-commodity		

gov spo	uer type (corporate, U.S. Treasury, U.S. ernment agency, U.S. government nsored entity, municipal, non-U.S. ereign, private fund, registered fund, er).	Oth	ner					
If "o	ther," provide a brief description.		mmodities F change	utures				
Item C	C.5. Country of investment or issuer.							
a. Rep corr is o b. If di is o cod inve	port the ISO country code that responds to the country where the issuer rganized. If the issuer rganized, also report the ISO country e that corresponds to the country of estment or issuer based on the centrations of the risk and economic osure of the investments.	_						
Item C								
Is the	investment a Restricted Security?		Yes	[X	No		
Item C	,			I.				
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	catior 7 CFF	n(s) for each R 270.22e-4]	portfolio . For por	inve rtfolio	stment amo investment	ng the	following
ii.	Moderately Liquid Investments							
iii.	Less Liquid Investments							
iv.	Illiquid Investments							
Categ	ory.	High	nly Liquid Inv	estment	s			
Percei	ntage.	100						
b.	If attributing multiple classification cate, listed in the Instructions to Item C.7 is a			ng, indic	ate w	hich of the	three c	ircumstances
	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) if e enti and (2	e following of the portions of the fund ch fre position (circumstates separate ooses to rather the	ances ely; (2 class an ba	i: (1) if portion 2) if a fund he 3 ify the posining it on the	ons of t nas mul tion thr ne sizes	the position have ltiple sub- rough evaluation s it would
Item C	2.8.							
in which pursua Accourage Measurage investing with it	te the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted nting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the cal expedient).	' X	1	2		3		N/A
Item C	C.9. For debt securities							
For de	ebt 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	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-i	ii.					
Item C.11. For derivatives, also provide:							
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future					
b.	Counterparty.						
	i. Provide the name and LEI (if any) of coun	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). 	Short					
	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 le, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are					
N	ame of issuer.	N/A					
Ti	tle of issue.	Nickel Nov23					
	iii. Expiration date.	2023-11-13					
	iv. Aggregate notional amount or contract value on trade date.	111486.00					
	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? 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	No
If Yes, provide the value of the securities on loan.		
NPORT-P: Part C: Sch	edule of Portfo	olio Investments
Report the following information for the Fund ar	nd its consolidated subsidiarie	s.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	

c. Title of the issue or description of the Lead Nov23 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). LLX3 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 22.0000 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. 0.0000

Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long Short N/A X 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 concentrations of the risk and economic exposure of the investments.

Item C.6.

Is the investment a Restricted Security? Yes No X

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							
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	purchase 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	e
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) o		
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 repurchase agreement,	
Item C.11. For derivatives, also provide:	_	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of coul	nterparty (including a central counterparty).	
Name of counterparty.	LME Clear	
LEI (if any) of counterparty.	213800L8AQD59D3JRW81	
d. For futures and forwards (other than forwards	rd foreign currency contracts), provide:	
 i. Payoff profile, selected from among the following (long, short). 	Long	
ii. Description of reference instrument, as r	required by sub-Item C.11.c.iii.	
include the name of issuer and title of iss	erivative or an index, the description of the reue, as well as CUSIP of the reference instruare not available), or other identifier (if CUSI	ment, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Lead Nov23	

iii. Expiration date.	2023-11-13
iv. Aggregate notional amount or contract value on trade date.	1192400.00
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	N/A
trust, report the LEI of the series. c. Title of the issue or description of the	Land Nev 22
investment.	Lead Nov23
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).	LLX3

	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	0.000000	
in U.S. dollars, provide the exchange rate		4
used to calculate value. d. Percentage value compared to net assets of the Fund.	0.0000	
Itam C 2 Indicate naveff modile amount the	allawing actoropies (lange	hout N/A) Fou doubletises
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 closely ic	lentifies the instrument among
	Derivative-commodity	lentifies 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).		lentifies the instrument among

Item C.	5. Country of investment or issuer.							
corre is org b. If diffe is org code inves conce	ort the ISO country code that sponds to the country where the issuer ganized. 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.	GB						
Item C.	6.							
Is the in	vestment a Restricted Security?	`	⁄es		X	No		
Item C.	7.							
	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage	cation(CFR	s) for each 270.22e-4]	portfolio For por	inve tfolio	stment amo investmen	ong the ts with r	following
	Highly Liquid Investments							
	Moderately Liquid Investments							
	Less Liquid Investments							
iv. Categor	Illiquid Investments	Lliable	u Liquid Inv	ootmont.				
Percent			y Liquid Inv	esument.	5			
	lf attributing multiple classification categ	100						
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 attributa to multiple classification categories only in the following circumstances: (1) if portions of the position holdiffering 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 evaluated 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.					he position have tiple sub- ough evaluation it would			
Item C.	·							
in which pursuan Account Measure investm with it (i	e the level within the fair value hierarchy in the fair value measurements fall in to U.S. Generally Accepted ting Principles 7(ASC 820, Fair Value ement). [1/2/3] Report "N/A" if the ent 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 deb	t securities, also provide:							
a. Matu	rity date.							
b. Coup	oon.							
ret fol	elect the category that most closely flects the coupon type among the llowing (fixed, floating, variable, none). Innualized rate.]	
c. Curre	ently 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 ident	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 coun	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:
 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	ivative or an index, the description of the reference instrument shal 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.	Lead Nov23
iii. Expiration date.	2023-11-13
iv. Aggregate notional amount or contract value on trade date.	162600.00
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.

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Gold Dec23	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		
ldentifier.	ISIN	
ISIN.		
ldentifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	GCZ3	
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	90.0000	
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 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	f 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 cour	nterparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
 d. For futures and forwards (other than forward) i. Payoff profile, selected from among the following (long, 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.	Gold Dec23
iii. Expiration date.	2023-12-27
iv. Aggregate notional amount or contract value on trade date.	16794900.00
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 Silver Dec23
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).	SIZ3
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				
Description of other unique identifier.				
Item C.2. Amount of each investment.				
Balance	43.0000			
Units	Number of contrac	ts		
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				ives,
Payoff profile.	Long	Sh	ort	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:			ifies the instrumer	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, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Derivative-commod	dity		
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 Futur Exchange	res		
Item C.5. Country of investment or issuer.				
a. Report the ISO country code that				
corresponds to the country where the issuer is organized.	US			

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 cate 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 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.	3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shal 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					
Tit	tle of issue.	Silver Dec23					
i	ii. Expiration date.	2023-12-27					
i	v. Aggregate notional amount or contract value on trade date.	4826750.00					
	ISO Currency Code.	United States Dollar					
١	 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.						

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.	Sugar Mar24		
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).	SBH4		
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	136.0000		
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		
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			vatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the o	category that most closely ic	lentifies the instrun	nent among
each of the following:			

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.	ICE Clear US	
LEI (if any) of counterparty.	549300HWWR1D8OTS2G2	9
d. For futures and forwards (other than forward	d foreign currency contracts), p	rovide:
 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). 	e, as well as CUSIP of the refe	erence instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Sugar Mar24	
iii. Expiration date.	2024-02-29	
iv. Aggregate notional amount or contract value on trade date.	4033433.60	
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
 Title of the issue or description of the investment. 	Cotton Dec23
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).	CTZ3
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 41.0000 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

Ite	tem C.6.							
ls	s the investment a Restricted Security?	Yes	X	No				
Ite	tem C.7.			-				
i. ii. iii. iv.	companies, provide the liquidity classificaticategories 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 eac FR 270.22e-4	h portfolio inve 4]. For portfolio	estment amo investment	ng the followi	ing		
Category.		ghly Liquid In	vestments					
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.							
lte	tem 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		
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				
	I. 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, 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 reput	rchase agreements. als	o provide:							
For debt securities, also provide:									
a. Select the category that reflects the	Repurchase	Reverse							
transaction (repurchase, reverse		Repurchase	e						
repurchase). Select "repurchase									
agreement" if the Fund is the cash lender and receives collateral. Select "reverse									
repurchase agreement" if the Fund is the									
cash borrower and posts collateral.									
b. Counterparty.									
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No							
Value									
ii. If N, provide the name and LEI (if any) of o	: Counternarty								
c. Tri-party?	Yes	No							
d. Repurchase rate.									
·									
e. Maturity date.									
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.									
Item C.11. For derivatives, also provide:									
a. Type of derivative instrument that most	Future								
closely represents the investment, selected from among the following (forward, future,									
option, swaption, swap (including but not									
limited to total return swaps, credit default									
swaps, and interest rate swaps), warrant,									
other).									
b. Counterparty.									
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).									
Name of counterparty.	ICE Clear US								

LEI (if any) of counterparty.	549300HWWR1D8OTS2G29
d. For futures and forwards (other than forwar	rd foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shal 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.	Cotton Dec23
iii. Expiration date.	2023-06-12
iv. Aggregate notional amount or contract value on trade date.	1786575.00
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.	
 Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	n
NPORT-P: Part C: Sch	nedule of Portfolio Investments
Report the following information for the Fund	and its consolidated subsidiaries.

Item C.1. Identification of investment.

a. Name of issuer (if any).

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 Dec23		
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).	KCZ3		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	54.0000		
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 ceach of the following:	ategory that most closely id	entifies the instrum	ent among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other.	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.		
 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 rep		
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 d	entral counterparty).	
Name of counterparty.	ICE Clear US		
LEI (if any) of counterparty.	549300HWWR1D8	OTS2G29	
d. For futures and forwards (other than forward	d foreign currency cor	ntracts), provide:	
 i. Payoff profile, selected from among the following (long, short). 	Long		
ii. Description of reference instrument, as re	equired by sub-Item C	.11.c.iii.	
 If the reference instrument is neither a der include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN and not available). 	ie, as well as CUSIP o	of the reference instru	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Coffee Dec23		
iii. Expiration date.	2023-12-18		
iv. Aggregate notional amount or contract value on trade date.	2959537.50		
ISO Currency Code.	United States Dolla	ar	
v. Unrealized appreciation or depreciation.	0.00		
Depreciation shall be reported as a negative number.	0.00		I
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).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the	254900HROIFWPRGM1V77
investment.	U.S. Treasury Bills
d. CUSIP (if any).	912797FK8
e. At least one of the following other identifier	s:
Identifier.	ISIN
ISIN.	US912797FK87
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	19867754.20				
denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets	18.0230				
of the Fund.					
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the					
Payoff profile.	X Long		Short	N	/A
Item C.4. Asset and issuer type. Select the each of the following:	category that	most closely id	dentifies th	ne instrument amo	ng
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backet security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 	Short-term i vehicle	nvestment			
 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. Treasu	iry			
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 issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	er				
Item C.6.			_		
Is the investment a Restricted Security?	Yes	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

i.	categories as specified in rule 22e-4 [17 classifications, indicate the percentage a				n multiple liquidi	ty
ii.	Moderately Liquid Investments					
iii.						
iv.						
Ca		Highly Liquid Investmen	ts			
Pe		100				
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) are trade size for each portion of the position	pplicable. noose to indicate the perd in the following circumst ating the portions separa (3) if the fund chooses to e entire position (rather the nd (2), a fund would clas	centag ances tely; (2 o class nan ba	e amount of a ho : (1) if portions o 2) if a fund has m sify the position t sing it on the siz	olding attributab f the position ha nultiple sub- hrough evaluati es it would	ive
lte	em C.8.					
in pu Ad Ma in wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ecounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the factical expedient).	X 1	2	3	N/A	
lte	em C.9. For debt securities					
Fo	or debt securities, also provide:					
a.	Maturity date.	2023-11-16				
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				
		0.00000				
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	Yes	X	No		

Yes

Yes

No

No

iii.

payment and has elected to be paid in-kind.

f. For convertible securities, also provide: i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse transaction (repurchase, reverse Repurchase repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? Yes No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Item C.12. Securities lending. a. Does any amount of this investment Yes No represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. b. Does any portion of this investment Yes No represent non-cash collateral that is treated as a Fund asset and received for loaned securities?

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

If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities of loan.	on
NPORT-P: Part C: Scl	hedule of Portfolio Investments
Report the following information for the Fund	and its consolidated subsidiaries.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a	254900HROIFWPRGM1V77
holding in a fund that is a series of a series trust, report the LEI of the series.	
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796YJ2
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US912796YJ21
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	3000000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not	29986847.10
denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets	27.2025
of the Fund.	

	C.3. Indicate payoff profile among the ond N/A to this Item and respond to t							vatives,
Payo	ff profile.	X	Long			Short		N/A
	C.4. Asset and issuer type. Select the of the following:	e cat	egory that m	ost close	ely ide	entifies tl	ne instrui	ment among
(e. oth rep eq co eq de str se pa ob es	set type (short-term investment vehicle g., money market fund, liquidity pool, or her cash management vehicle), burchase agreement, equity-common, uity-preferred, debt, derivative-mmodity, derivative-credit, derivative-uity, derivative-foreign exchange, rivative-interest rate, derivatives-other, uctured note, loan, ABS-mortgage back curity, ABS-asset backed commercial per, ABS-collateralized bond/debt ligation, ABS-other, commodity, real tate, other).	. <u> </u>	Short-term inv vehicle	vestment				
	· ·	l r	II.O. T					
go sp so	suer type (corporate, U.S. Treasury, U.S vernment agency, U.S. government onsored entity, municipal, non-U.S. vereign, private fund, registered fund, ner).	·- [U.S. Treasury	/				
	other," provide a brief description.							
	C.5. Country of investment or issuer							
СО	port the ISO country code that rresponds to the country where the issu organized.		US					
is co inv	different from the country where the issurganized, also report the ISO country de that corresponds to the country of restment or issuer based on the incentrations of the risk and economic posure of the investments.	ıer						
Item	C.6.							
Is the	investment a Restricted Security?		Yes		X	No		
Item	C.7.							
a.	Liquidity classification information. For companies, provide the liquidity class categories as specified in rule 22e-4 classifications, indicate the percentage	sifica [17 (tion(s) for eac CFR 270.22e-	th portfolic 4]. For po	inves rtfolio	stment ar investme	nong the fents with n	ollowing
i.	Highly Liquid Investments							
ii. 	Moderately Liquid Investments							
iii.	Less Liquid Investments							
iv.	Illiquid Investments							
					1			

Dercentage. 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 esparately: (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement), 1/12/3 Report NNA" 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. 5 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] Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [YN] and in the position of the interest paid in kind? [Y/N] Enter N" if the interest may be paid in kind payment and has elected to be paid in-kind payment and								
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 fiquility features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing fiquidity views, or (3) if the fund chooses to classify the position introduce reasonably anticipated trading). In (1) and (2), a fund would classify using the 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), 1/12/3 Report NNA" 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 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 No iii. Contingent convertible? [Y/N] Yes No iii. Description of the interest paid in kind? Yes No iii. Contingent convertible? [Y/N] Yes No iii. 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 and ticker are not available), ticker (if CUSIP and	Category.	Highly Liquid Investment	S					
listed in the Instructions to them C.7 is applicable. Instructions to them 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 NNA* 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 X No d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issue? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter *N* if the interest paid in kind? [Y/N] Enter *N* if the interest paid in kind? [Y/N] Enter *N* if the interest paid in kind? [Y/N] Enter *N* if the interest paid in kind? [Y/N] Enter *N* if the interest paid in kind? [Y/N] In a condition of the interest paid in kind? [Y/N] In a condition of the interest paid in kind? [Y/N] In 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	Percentage.	100						
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 elevis; 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 fail 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] Ves X No d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] Leven T.W. If the interest may be paid in kind? Yes X No iii. Description of the interest paid in kind? Yes No iii. 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			ate which of the three circumstances					
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U. S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement), [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes X No d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issue? [Y/N] e. Is any portion of the interest may be 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] 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.	to multiple classification categories only in the following circumstances: (1) if portions of the position hav 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							
in which the fair value measurements fall pursuant to U. S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement), [17/23] 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. None c. Currently in default? [Y/N] Yes X No d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issue? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be 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] ii. Contingent convertible? [Y/N] Ves 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 used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.	Item C.8.							
For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [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] ii. Contingent convertible? [Y/N] ves 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.	in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the	X 1 2	3 N/A					
a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [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] ii. Contingent convertible? [Y/N] ves No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.	Item C.9. For debt securities							
b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 0.000000 c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [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] ii. Contingent convertible? [Y/N] ves 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.	·							
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 0.000000 c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [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] iii. Contingent convertible? [Y/N] ves No iiii. 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.	a. Maturity date.	2023-10-05						
reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 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] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No iii. Contingent convertible? [Y/N] Yes No iiii. 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.	b. Coupon.							
c. Currently in default? [Y/N] d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [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] ii. Contingent convertible? [Y/N] 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.	reflects the coupon type among the	None						
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [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] ii. Contingent convertible? [Y/N] 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.	ii. Annualized rate.	0.000000						
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [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] ii. Contingent convertible? [Y/N] 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.								
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[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] ii. Contingent convertible? [Y/N] 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.	or have any coupon payments been legally	Yes	X No					
 i. Mandatory convertible? [Y/N] ii. Contingent convertible? [Y/N] 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. 	[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	Yes	X No					
 iii. Contingent convertible? [Y/N] 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. 	f. For convertible securities, also provide:	_						
 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. 	i. Mandatory convertible? [Y/N]	Yes	No					
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.	ii. Contingent convertible? [Y/N]	Yes	No					
relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.	denominated, as well as CUSIP of referer and ISIN are not available), or other ident	nce instrument, ISIN (if Cl ifier (if CUSIP, ISIN, and t	JSIP is not available), ticker (if CUSIP					
	relevant currency, indicating the relevant							

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	United States of America	
b. LEI (if any) of issuer. In the case of a 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).	912797FB8	
e. At least one of the following other identifie	rs:	1
ldentifier.	ISIN]
ISIN.	US912797FB88	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).		-
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	3000000.00	
Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	29925270.90	
d. Percentage value compared to net assets of the Fund.	27.1466	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to t		
Payoff profile.	X Long	Short N/A

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

	-		
a.		Short-term investment vehicle	
	If "other," provide a brief description.		
b.	b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	U.S. Treasury	
lte	tem 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	
lt	tem C.6.		
Is	s the investment a Restricted Security?	Yes	No
lte	tem C.7.		
a.		ition(s) for each portfolio inve CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
i.	. Highly Liquid Investments		
ii.	i. Moderately Liquid Investments		
iii	ii. Less Liquid Investments		
ίV	v. Illiquid Investments		
С	Category.	lighly Liquid Investments	
Р	Percentage.	00	
b.	o. If attributing multiple classification categor	ries to the holding, indicate w	hich 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 in which the fair value measure pursuant to U.S. Generally Accacounting Principles 7(ASC 8 Measurement). [1/2/3] Report "investment does not have a level with it (i.e., net asset value use practical expedient).	ements fall epted 20, Fair Value N/A" if the rel associated	X 1	2	3	N/A
Item C.9. For debt securities					
For debt securities, also provid	e:				
a. Maturity date.	2	2023-10-19			
b. Coupon.					
 i. Select the category that n reflects the coupon type a following (fixed, floating, v ii. Annualized rate. 	among the variable, none).	O.000000			
c. Currently in default? [Y/N]		Yes	X	No	
d. Are there any interest payme or have any coupon paymen deferred by the issuer? [Y/N]	ts been legally	Yes	X	No	
 e. Is any portion of the interest [Y/N] Enter "N" if the interest kind but is not actually paid i Fund has the option of electi payment and has elected to 	may be paid in n kind or if the ng in-kind	Yes	X	No	
f. For convertible securities, al	so provide:			_	
i. Mandatory convertible? [\	Y/N]	Yes		No	
ii. Contingent convertible? [Y/N]	Yes		No	
iii. Description of the referen denominated, as well as (and ISIN are not available If other identifier provided	CUSIP of reference e), or other identifie	e instrument, IS er (if CUSIP, IS	SIN (if CUSIP i SIN, and ticker	is not availab	ole), ticker (if CUSIP
iv. Conversion ratio per US\$ relevant currency, indicati conversion ratio.	1000 notional, or, i	f bond currence	y is not in U.S		
v. Delta (if applicable).					
Item C.10. For repurchase an	d reverse repurch	nase agreeme	ents, also prov	vide:	
For debt securities, also provid	e:				
a. Select the category that reflet transaction (repurchase, rev- repurchase). Select "repurch- agreement" if the Fund is the and receives collateral. Sele	erse nase e cash lender	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	
	ii. If N, provide the name and LEI (if any) of \boldsymbol{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 th			
lte	em C.11. For derivatives, also provide:				
a.	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).				
lte	em C.12. Securities lending.				
a.	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	Yes		X No	
	representing cash collateral.	1			
b.	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes		X No	
	If yes, provide the value of the securities representing non-cash collateral.				
C.	Is any portion of this investment on loan by the Fund?	Yes		X No	
	If Yes, provide the value of the securities on loan.				

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

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

NPORT-P: Signatures

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

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

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GraniteShares ETF Trust Notes to Quarterly Schedules of Investments September 30, 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 **September 30, 2023**:

	Wholly Owned		Percentage of Fund's Net
Fund	Subsidiary	 Value	Assets
GraniteShares Bloomberg Commodity	GraniteShares BCOM Cayman		
Broad Strategy No K-1 ETF	Limited	\$ 19,480,151	17.7%
Broad Strategy No K-1 ETF	Limited	\$ 19,480,151	17.7%

GraniteShares ETF Trust
Consolidated Schedule of Investments
GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF September 30, 2023 (Unaudited)

Investments	 Principal Amount	 Value
UNITED STATES TREASURY OBLIGATIONS - 72.32% (a)		_
United States Treasury Bill, 0.231%, 10/05/2023	\$ 30,000,000	\$ 29,986,847
United States Treasury Bill, 1.073%, 10/19/2023 (b)	30,000,000	29,925,271
United States Treasury Bill, 2.694%, 11/16/2023	20,000,000	19,867,754
TOTAL UNITED STATES TREASURY OBLIGATIONS		
(Cost \$79,769,389)		79,779,872
TOTAL INVESTMENTS - 72.32%		
(Cost \$79,769,389)		\$ 79,779,872
Other Assets In Excess Of Liabilities - 27.68%		30,541,847(c)
NET ASSETS (100.00%)		\$ 110,321,719

⁽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 2.

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

At September 30, 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)	104	11/30/23	Long	\$ 9,397,440		\$ (480)
Coffee C ^(a)	54	12/18/23	Long	2,959,538	_	(272,587)
Copper ^(a)	60	12/27/23	Long	5,606,250	_	(95,450)
Corn ^(a)	190	12/14/23	Long	4,529,125	_	(158,800)
Cotton No.2 ^(a)	41	12/06/23	Long	1,786,575	106,335	_
Gasoline RBOB ^(a)	26	10/31/23	Long	2,620,254	_	(146,194)
Gold 100 Oz ^(a)	90	12/27/23	Long	16,794,899	_	(1,162,640)
KC Hard Red						
Winter Wheat ^(a)	48	12/14/23	Long	1,593,000	_	(264,013)
Lean Hogs ^(a)	61	12/14/23	Long	1,751,310	_	(92,310)
Live Cattle ^(a)	60	12/29/23	Long	4,510,200	_	(13,640)
LME Lead Nov23	22	11/12/22	T.	1 102 100	10.401	
(a) LME Nickel	22	11/13/23	Long	1,192,400	19,481	_
Nov23 ^(a)	20	11/13/23	Long	2,229,720		(249,411)
LME Primary	20	11/13/23	Long	2,229,720	_	(249,411)
Aluminum ^(a)	90	11/13/23	Long	5,279,625	325,025	_
LME Zinc Nov23	70	11/13/23	Long	3,217,023	323,023	
(a)	48	11/13/23	Long	3,179,100	230,831	_
Low Sulphur						
Gasoil ^(a)	37	11/10/23	Long	3,575,125	352,175	_
Natural Gas ^(a)	264	10/27/23	Long	7,732,560	_	(989,160)
NY Harbor ULSD	10	10/21/22	T.	2 (22 070	212.062	
(a) Silver ^(a)	19	10/31/23	Long	2,633,879	213,062	(104.005)
	43	12/27/23	Long	4,826,750	102 775	(184,805)
Soybean ^(a)	88	11/14/23	Long	5,610,000	193,775	_
Soybean Meal ^(a) Soybean Oil ^(a)	83	12/14/23	Long	3,163,960	58,420	_
Sugar #11 ^(a)	97	12/14/23	Long	3,249,306	159,066	((1.454)
Wheat ^(a)	136	02/29/24	Long	4,033,434	_	(61,454)
WTI Crude ^(a)	85	12/14/23	Long	2,301,375	1.040.721	(514,263)
Total Futures	119	10/20/23	Long	10,804,010	1,048,721	
Contracts					\$ 2,706,891	\$ (4,205,207)
Net Unrealized Depreciation					<u>\$</u>	\$ (1,498,316)
	X 7 X 2	an		X 7		
Description	Number of	Expiration Date	Contract	Notional	Value/Unrealized	Value/Unrealized
Description LME Lead Nov23	Contracts	Date	Туре	Amount	Appreciation	Depreciation
(a)	(3)	11/13/23	Short	\$ (162,600)	\$ -	\$ (2,394)
LME Nickel	(5)	11/10/20		Ψ (10 2 ,000)	~	(2,5)
Nov23 ^(a)	(1)	11/13/23	Short	(111,486)	10,056	_
LME Primary						
Aluminum ^(a)	(9)	11/13/23	Short	(527,963)	_	(31,472)
LME Zinc Nov23						
(a)	(5)	11/13/23	Short	(331,156)	_	(20,400)
Total Futures Contracts					\$ 10,056	\$ (54,266)
Net Unrealized						
Depreciation					\$ -	\$ (44,210)

(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	\$ 79,779,872	\$ _	\$ _	\$	79,779,872
Total	\$ 79,779,872	\$ _	\$ _	\$	79,779,872
				_	
Other Financial Instruments	 Level 1	Level 2	 Level 3		Total
Assets					
Futures Contracts	\$ 2,716,947	\$ _	\$ _	\$	2,716,947
Liabilities					
Futures Contracts	\$ (4,259,473)	\$ _	\$ _	\$	(4,259,473)
Total	\$ (1,542,526)	\$ -	\$ -	\$	(1,542,526)