## **Submission Data File**

General Information			
Submission Type	NPORT-P		
Name*	Jeff Klearman		
Phone*	1-646-876-5143		
E-mail*	jeff.klearman@graniteshares.com		
File Number			
CIK*	0001689873		
CCC*	*****		
Investment Company Type*	Form N-1A Filer (Mutual Fund)		
Confidential*	false		
Confirming Copy	No		
Notify via Filing Website	No		
Return Copy	Yes		
	(End General Information)		

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

Series/Classes		
Series LEI*	549300E42PVJXKDXP706	
Series ID	8000076356	
Class ID 1	C000236102	
(End Series/Classes)		

NPORT-P

1 of 1

05/24/2024 08:31 AM

Form NPORT-P

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

FORM NPORT
MONTHLY PORTFOLIO INVESTMENTS
REPORT

N-PORT-P: Filer Information		
Confidential		
Filer CIK:	0001689873	
Filer CCC:	*****	
Filer Investment Company Type	Form N-1A Filer (Mutual Fund)	
s this a LIVE or TEST Filing?	LIVE	
Would you like a Return Copy?	X	
s 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	S000076356	
Class (Contract) ID	C000236102	

## **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 Registr	rant.
Street Address 1	222 Broadway, 21st Floor
Street Address 2	
City	New York
State, if applicable	NEW YORK
Foreign country, if applicable	UNITED STATES OF AMERICA
Zip / Postal code	10038
Telephone number	1-646-876-5143

### Item A.2. Information about the Series.

a. Name of Series.

GraniteShares 2x Long COIN Daily ETF

b. l	EDGAR series identifier (if any).	\$000076356
c. l	LEI of Series.	549300E42PVJXKDXP706
Ite	m A.3. Reporting period.	
a. I	Date of fiscal year-end.	2024-06-30
a. l	Date as of which information is reported.	2024-03-31
Ite	m A.4. Final Filing.	
- 1	Does the Fund anticipate that this will be ts final filing on Form N PORT?	Yes X No
		ormation About the Fund
Re	port the following information for the Fund	and its consolidated subsidiaries.
	m B.1. Assets and liabilities. Report amo	
a.	Total assets, including assets attributable to miscellaneous securities reported in Part D.	501816661.33
b.	Total liabilities.	379317.08
C.	Net assets.	501437344.25
Ite	m B.2. Certain assets and liabilities. Rep	port 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.	0
C.	Borrowings attributable to amounts payab to rule 6-04(13)(a) of Regulation S-X [17 (	ole for notes payable, bonds, and similar debt, as reported pursuant CFR 210.6-04(13)(a)].
	nounts payable within one year.	
	nks or other financial institutions for rowings.	0
Со	ntrolled companies.	0
Otl	ner affiliates.	0
Otl	ners.	0
Ва	nounts payable after one year. nks or other financial institutions for rowings.	0
Co	ntrolled companies.	0
	ner affiliates.	0
Otl	ners.	0
d.	Payables for investments purchased eithe basis, or (ii) on a standby commitment basis, or (iii) or or (iiii) or (iii) or (iii) or (iii) or (iii) or (ii	er (i) on a delayed delivery, when-issued, or other firm commitment sis.
	(i) On a delayed delivery, when-issued, or other firm commitment basis:	0
	(ii) On a standby commitment basis:	0
e.	Liquidation preference of outstanding preferred stock issued by the Fund.	0
f.	Cash and cash equivalents not reported in Parts C and D.	0
Ite	m B.3. Portfolio level risk metrics.	
	ne average value of the Fund's debt securi ceeds 25% or more of the Fund's net asset	ities positions for the previous three months, in the aggregate, t value, provide:
Cu	rrency Metric: 1	
ISC	Currency code	United States Dollar
a.	Interest Rate Risk (DV01). For each curre	ency for which the Fund had a value of 1% or more of the Fund's

a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Maturity period.	3 month.	-1749.00
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0
	nch currency for which the Fund had e in value of the portfolio resulting f ving maturities: 3 month, 1 year, 5 y	rom a 100 basis point change in
Maturity period.	3 month.	-174999.00
Maturity period.	1 year.	0
Maturity period.	5 years.	0
Maturity period.	10 years.	0
Maturity period.	30 years.	0
	ds where the shift is applied to the c	alue of the portfolio resulting from a 1 option adjusted spread, aggregated by le 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
on-Investment Grade.	oo youro.	U
Maturity period.	3 month.	0
faturity period.	1 year.	0
laturity period.	5 years.	
		0
Naturity period. Naturity period.	10 years. 30 years.	0
rate; ii) the notional value of each futures of securities or an interest rate; and v) the delta-adjusted notional value of in clause (i),(ii), or (iii).  Report zero for maturities to which the naturities in (a) and (b), use linear intexposures outside of the range of maturem B.4. Securities lending.  For each borrower in any securities	acluding, but not limited to, total return underlying reference asset or asset contract for which the underlying reference asset or asset contract for which the underlying from the angular and the underlying from the second from the secon	irn swaps, interest rate swaps, and its are debt securities or an interest ference asset or assets are debt in greference asset is an asset described ares that fall between any of the listed to each maturity listed above. For each maturity listed above in the nearest maturity.
the average value of the Fund's debt xceeds 25% or more of the Fund's ne	et asset value, provide:	_
<ul> <li>Did any securities lending counterparts</li> <li>provide any non-cash collateral?</li> </ul>	If yes, unless the non-cash or Portfolio Investments in Part	X No ollateral is included in the Schedule of C, provide the following information for ollateral received for loaned securities:
em B.5. Return information.		
report returns for each class. Such r in Item 26(b) (1) of Form N-1A, Instr N-3, as applicable.	eturns shall be calculated in accord	s. If the Fund is a Multiple Class Fund, dance with the methodologies outlined Form N-2, or Item 26(b)(i) of Form
Monthly Total Return Record: 1		
Monthly total returns of the Fund for early the preceding three months	ach Month 1.	1.2916
Monthly total returns of the Fund for ea of the preceding three months	ach Month 2.	-0.3785

Monthly total returns of the Fund for each	Month 3.	0.6116
of the preceding three months		
b. Class identification number(s) (if any) of		C000236102
the Class(es) for which returns are		
reported.		

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.	
Monthly net change in unrealized	Month 1.	
appreciation (or depreciation)		
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized	Month 2.	
appreciation (or depreciation)	World' L.	
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	Month 1.	
appreciation (or depreciation)	World 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.	
monany not realized gain (rece)		
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Futures
monament 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	Month 2.	
appreciation (or depreciation)		
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized	Month 3.	
appreciation (or depreciation)	Monur o.	
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized	Month 1.	
appreciation (or depreciation)	monur i.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized	Month 2.	

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

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

Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Warrants
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Other
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Asset category.		Equity Contracts
Monthly net realized gain(loss)	Month 1.	-4576441.54
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	60246717.59
Monthly net realized gain(loss)	Month 2.	5736469.40

Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-22730475.23
Monthly net realized gain(loss)	Month 3.	11771459.20
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	0
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.	-4576441.54
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	60246717.59
Monthly net realized gain(loss)	Month 2.	5736469.40
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-22730475.23
Monthly net realized gain(loss)	Month 3.	11771459.20
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	0
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	Month 3.	
appreciation (or depreciation)	World 6.	
	menur o.	Other
appreciation (or depreciation)	Month 1.	Other
appreciation (or depreciation) Instrument type.		Other
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized	Month 1.	Other
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)	Month 1.	Other
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized	Month 1.  Month 1.  Month 2.	Other
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)	Month 1.  Month 1.  Month 2.  Month 2.	Other
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net realized gain(loss)	Month 1.  Month 1.  Month 2.  Month 2.  Month 3.	Other  Foreign Exchange Contracts
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)	Month 1.  Month 1.  Month 2.  Month 2.  Month 3.	
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Asset category.	Month 1.  Month 2.  Month 2.  Month 3.  Month 3.	
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Asset category.  Monthly net realized gain(loss)  Monthly net realized gain(loss)	Month 1.  Month 2.  Month 2.  Month 3.  Month 3.	
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Asset category.  Monthly net realized gain(loss)  Monthly net realized gain(loss)  Monthly net realized gain(loss)	Month 1.  Month 2.  Month 2.  Month 3.  Month 3.  Month 1.	
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Asset category.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized	Month 1.  Month 2.  Month 3.  Month 3.  Month 1.  Month 1.  Month 1.	
appreciation (or depreciation) Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Asset category.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net change in unrealized appreciation (or depreciation)	Month 1.  Month 2.  Month 3.  Month 3.  Month 1.  Month 1.  Month 1.  Month 2.  Month 2.	

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	Month 1.	

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

appreciation (or depreciation)		•
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Futures
Manufacture description of the control of the contr	Marcallo A	
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 not reclined gain/l	Month 1	
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.	
appreciation (or depreciation)		
Monthly net realized gain(loss)	Month 3.	
. , , ,	Month 3.	
Monthly net realized gain(loss)  Monthly net change in unrealized		Swaptions
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)		Swaptions
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.	Month 3.	Swaptions
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized	Month 3.  Month 1.	Swaptions
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)	Month 3.  Month 1.  Month 1.	Swaptions
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized	Month 3.  Month 1.  Month 1.  Month 2.	Swaptions
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)	Month 3.  Month 1.  Month 1.  Month 2.  Month 2.	Swaptions
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)	Month 3.  Month 1.  Month 1.  Month 2.  Month 2.  Month 3.	Swaptions
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)	Month 3.  Month 1.  Month 1.  Month 2.  Month 2.  Month 3.	
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net realized gain(loss)	Month 3.  Month 1.  Month 2.  Month 2.  Month 3.  Month 3.	
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)	Month 3.  Month 1.  Month 1.  Month 2.  Month 2.  Month 3.  Month 3.	
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net change in unrealized appreciation (or depreciation)	Month 3.  Month 1.  Month 2.  Month 2.  Month 3.  Month 3.  Month 1.	
Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Instrument type.  Monthly net realized gain(loss)  Monthly net change in unrealized appreciation (or depreciation)  Monthly net change in unrealized	Month 3.  Month 1.  Month 2.  Month 3.  Month 3.  Month 1.  Month 1.  Month 1.	

appreciation (or depreciation)		
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.		
	ble to investment othe	d gain (loss) and net change in unrealized r than derivatives. Report in U.S. dollars. Loss	ses
Month 1			
Monthly net realized gain(loss)	Month 1.	0	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	0	
Month 2			
Monthly net realized gain(loss)	Month 2.	0	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	0	
Month 3			
Monthly net realized gain(loss)	Month 3.	0	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	0	
Item B.6. Flow information.			
		ns/repurchases of Fund shares during each of	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 redementage of charge of one Fund or series and the investment of all or part of the 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.

a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	73787777.57
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0
Total net asset value of shares     redeemed or repurchased, including     exchanges.	11239887.89
Month 2.	
a. Total net asset value of shares sold	9421440 22

(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.	0
c. Total net asset value of shares	4934526.22
redeemed or repurchased, including exchanges.	
Month 3.	
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	17277249.03
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	0
<ul> <li>Total net asset value of shares redeemed or repurchased, including exchanges.</li> </ul>	2721657.50
Item B.7. Highly Liquid Investment Minim	um information.
If applicable, provide the Fund's current Highly Liquid Investment Minimum.	
<ul> <li>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.</li> </ul>	
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 ha	nagement investment companies, provide the percentage of the as segregated to cover or pledged to satisfy margin requirements in hat are classified among the following categories as specified in rule
1. Moderately Liquid Investments	
2. Less Liquid Investments	
3. Illiquid Investments	
Classification	Moderately Liquid Investments
Percentage of the Fund's Highly Liquid Investments that are segregated or pledged to cover the Fund's derivatives transactions. Classification	
Percentage of the Fund's Highly Liquid	Loss Elquid III Costilicities
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 Limiter	d Derivatives Users.
	users. If the Fund is excepted from the rule 18f-4 [17 CFR fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)],
<ul> <li>a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.</li> </ul>	
b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4) (i)(B)], reported as a percentage of the Fund's net asset value.	

d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period.	
Item B.10. VaR information.	
270.18f-4(c)(2)], provide the following inform	imit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR mation, as determined in accordance with the requirement under ompliance with the applicable VaR test at least once each
Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.	22
	ive VaR Test during the reporting period, provide:
i. As applicable, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio.	Indxx High Vol Investment Banks and Brokers Industry Index
ii. As applicable, the index identifier for the Fund's Designated Index.	IHVIBBII
iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio.	167.5
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1) (iv)] during the reporting period.	2
Item B.11. Investment Company Act Nan	nes Rule Investment Policy
If the Fund is required to adopt a policy as or (3)(i)], provide the following:	described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d1(a)(2)(i)
<ul> <li>b. The value of the Fund's 80% basket, as defined in rule 35d-1(g)(1), as a percentage of the value of the Fund's assets.</li> </ul>	
NPORT-P: Part C: So	chedule of Portfolio Investments
Report the following information for the Fur	nd and its consolidated subsidiaries.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A

<ul> <li>b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.</li> </ul>	N/A
<ul> <li>Title of the issue or description of the investment.</li> </ul>	COIN Total Return Swap
d. CUSIP (if any).	N/A
e. At least one of the following other identifi	ers:
Identifier.	ISIN
ISIN.	N/A
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	N/A
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	691-1275

tem C.2. Amount of each investment.  Balance Units  Description of other units.  D. 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 not assets of the Fund.  Bit 18,000  e. If the Fund is required to adopt a policy as described in rule 36-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.356-1(a)(2)(i) or (a)(3)(i) [is the investment included in the Fund's 80% basket, as defined in rule 536-1(a)(a), as applicable's prespond N/A to this item and respond to the relevant payoff profile question in item C.11.  Payoff profile.  Long Short X N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  a. Asset laye fishort-term investment vehicle (a.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, delt, derivative-commodity, derivative-credit, derivative-commodity, derivative-credit, derivative-commodity, derivative-credit, derivative-commodity, real estate, other). If "other," provide a brief description.  D. Issuer type (corporate, U.S. Treasury, U.S. government agency U.S. and S. asset backed commercial paper, ABS-coltaralized backed security where the issuer is organized, also report the ISO country code that corresponds to 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 accresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investments of the investments.  Item C.5. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification information. For portfolio investments with multiple liquidity clas	Description of other unique identifier.	Swap Provider ID	
Units  Description of other units.  D. Currency, Indicate the currency in which the investment is denominated.  C. Value, Report values in U.S. dollars if currency of linestment is not in denominated in U.S. dollars, provide the exchange rate used to calculate value.  d. Percentage value compared to net assets of the Fund.  818,000  Bit Fernal is required to adopt a policy as described in rule 35-41 ((2)(2)) or (2) (3) (1) ff CFR 270.354-1(9)(2)) or (3) (3) (1) is the investment included in the Fund's 80% basket, as defined in rule 35-41 ((a)(2)) or (3) (3) (1) is the investment included in the Fund's 80% basket, as defined in rule 35-41 ((a)(2)) or (3) (3) (1) is the investment included in the Fund's 80% basket, as defined in rule 35-41 ((a)(2)) or (3) (3) (3) is the investment included in the Fund's 80% basket, as defined in rule 35-41 ((a)(2)) or (3) (3) (3) (3) (4) (4) (4) (4) (4) (4) (4) (4) (4) (4	Item C.2. Amount of each investment.		
Description of other units.  D. Currency, Indicate the currency in which the investment is denominated in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.  A Percentage value compared to net assets of the Fund.  Soft-(a)(2)(i) or (a)(3)(i) ft OFR 270,35d-1(a)(2)(i) or (3) (i)), is the investment included in the Funds 80% basket, as defined in rule 35d-1(a), 23p(i) or (a)(3)(i), is the investment included in the Funds 80% basket, as defined in rule 35d-1(a), as applicable?  Item C.3. Indicate payoff profile among the following categories (long, short, NA). For derivatives, respond NA to this fem and respond to the relevant payoff profile question in item C.11.  Payoff profile.  Long Short X NA  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.p. money market fund, liquidity pool, or other cash management vehicle): e.p. money market fund, liquidity pool, or other cash management vehicle; e.p. money market fund, usually preferred, eth). derivative-ormordity, derivative-ordit, derivative-ormordity, derivative-ordit, real estate, other). If "other," provide a brief description.  D. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency, U.S. Treasury, U.S. government agency u.S. municipal, non-U.S. soverige, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of the description.  Item C.6. Separation for the country where the issuer is organized, also report the ISO country vode that corresponds to the country of investment or issuer. Is organized also report the ISO country vode that corresponds to the country of the six and conomic exposure of the investments.  Item C.6.  Is the investment a Restricted Security?  Yes X No  Item C.7.  Liquidity dessification information, For portfolio investments of open-end management investment compani	Balance	1548004.0000	
b. Currency. Indicate the currency in which the investment is denominated.  c. value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars. provide the exchange rate used to calculate value.  Percentage value compared to net assets of the Fund.  Self-(a)(2)(1) or (a)(3)(1) T.CFR 270.36d-(a)(2)(1) or (3)(1), is the investment included in the Fund's 80% basket, as defined in rule (35d-1(a)), as applicable?  Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond M/A to this fitem and respond to the relevant payoff profile question in fitem C.11.  Payoff profile.  Long Short X N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  a. Asset type (short-term investment vehicle): repurchase agreement, equity-common, equity-preferred, ebbt, derivative-equity, derivative-dredit, derivative-ommondly, derivative-dredit, derivative-ommondly, derivative-foreign exchange, derivative-interest rate, and 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.  It is sure type (corporate, U.S. Treasury, U.S. government spensored entity, municipal, nort-U.S. sovereign prostored entity, municipal, nort-U.S. sovereign responsed entity, entities the language of the sovereign entity of the sovereign entity	Units	Number of shares	
the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not of denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.  818-900  e. If the Fund is required to adopt a policy as described in rule 356-1(a)(2)(i) or (3) (ii); is the investment included in the Fund's 80% basket, as defined in rule 356-1(a), as applicable?  Item C.3. Indicate payoff profile among the following categories (long, short, NA). For derivatives, respond M/A to this Item and respond to the relevant payoff profile question in Item C.11.  Payoff profile.  Long Short X N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  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:  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:  Long Short X N/A  Item C.5. Country of investment quity-common, equity, derivative-dredit, derivative-quity, derivative-dredit, derivative-quity, derivative-dredit, derivative-quity, derivative-dredit, and the control of	Description of other units.		
currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Percentage value compared to net assets of the Fund.  8 18000  a. If the Fund is required to adopt a policy as described in rule assets of the Fund.  8 18000  a. If the Fund is required to adopt a policy as described in rule assets of the Fund.  8 18000  a. If the Fund is required to adopt a policy as described in rule asset (a)(1) in the rule rule (a)(1) in the rule rule (a)(1) in the rule value (a)(1) is the investment included in the Fund's 80% basket, as defined in rule 356-1(g), as applicable?  8 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.  9 Payoff profile.  1 Long Short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.  1 Long Short, N/A). For derivatives, respond to the relevant payoff profile question in Item C.11.  1 Long Short, N/A). For derivatives, as a constant payoff profile question in Item C.11.  1 Long Short, N/A). For derivatives, as a constant payoff profile question in Item C.11.  2 Long Short, N/A). For derivatives, as a constant payoff profile question in Item C.11.  2 Long Short X N/A  2 Derivative-quilty  2 Derivative-equity  3 Derivative-equity  4 Derivative-equity  4 Derivative-equity  5 Long Profile Short X N/A  5 Long Short X N/A  5 Lo		United States Dollar	
d. Percentage value compared to net assets of the Fund.  81.8000 e. If the Fund is required to adopt a policy as described in rule 356-1(a)(3)(i) or (a)(3)(i) [17 CFR 270.356-1(a)(2)(i) or (3)(i)], is the investment included in the Fund's 80% basket, as defined in rule 356-1(g), as applicable?  Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11.  Payoff profile.  Long Short X N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  a. Asset type (short-term investment vehicle) (e.g., amoney market fund, liquidity pool, or other cash management vehicle), eng., amoney market fund, liquidity pool, or other cash management vehicle, eng., amoney market fund, derivalive-commodity, derivative-credit, derivalive-equity, derivative-equity, derivalive-equity, derivalive-equity, derivalive-equity, derivalive-commodity, derivalive-credit, derivalive-enters trate, derivalive-abset backed commercial paper, ABS-asset backed commercial paper, ABS-other, commodity, derivalive-profile, if "other," provide a brief description.  Item C.5. Country of investment or issuer.  a. Report the ISO country ode that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to 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.5.  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 classifications, indicate the percentage amount attributable to each classification.  i. Highly Liquid Investments  ii. Less Liquid Investments  iii. Less Liquid Investments	currency of investment is not denominated in U.S. dollars, provide the	410406820.480000	
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) (17 CFR 270.35d-1(a)(2)(i) or (3) (i)); is the investment included in the Fund's 80% basket, as defined in rule 35d-1(a)(2)(i) or (3) (ii); is the investment included in the Fund's 80% basket, as defined in rule 35d-1(a)(2)(i) or (3) (ii); is the investment included in the Fund's 80% basket, as defined in rule 35d-1(a)(2)(i) or (3) (ii); is the investment included in the Fund's 80% basket, as defined in rule 35d-1(a)(2)(i) or (3) (iii); is the investment included in the Fund's 80% basket, as defined in rule 35d-1(a)(a), as applicable?  Item C.3. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  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, derivative-cerdit, detrivative-chief, structured note, can, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-colaleralized bond/debt obligation, ABS-other, commodity, real estate, other).  If 'other,' provide a biref description.  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6.  Is the investment a Restricted Security?  Yes X No  Item C.7.  a. Liquidity classification information. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.  It Highly Liquid Investments  iii. Less Liquid Investments  iii. L		81 8000	
(i)], is the investment included in the Fund's 80% basket, as defined in rule 365-1(g), as applicable?  Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this item and respond to the relevant payoff profile question in Item C.11.  Payoff profile.  Long Short X N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commondity, derivative-credit, derivative-commondity, derivative-credit, derivative-commondity, derivative-credit, derivative-commondity, early state, derivative-commondity, real estate, other).  If "other," provide a brief description.  b. Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).  If "other," provide a brief description.  Swap  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer has end on the concentrations of the risk and economic exposure of the investments.  Item C.7.  a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classifications, for portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.  ii. Highly Liquid Investments  iii. Less Liquid Investments  iii. Less Liquid Investments  iii. Less Liquid Investments  Highly Liquid Investments			to adopt a policy as described in rule
Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this item and respond to the relevant payoff profile question in item C.11.  Payoff profile.  Long Short X N/A  Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commondity, derivative-roreign, exchange, derivative-interest rate, derivative-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 spency, U.S. government spency, U.S. government spency, U.S. government spency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).  If "other," provide a brief description.  Swap  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6.  Is the investment a Restricted Security?  Yes  X No  Item C.7.  a. Liquidity classification information. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.  ii. Highly Liquid Investments  iii. Less Liquid Investments  iii. Less Liquid Investments  iii. Moderately Liquid Investments  100		(i)], is the investment in	icluded in the Fund's 80% basket, as
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-commond, equity-preferred, debt, derivative-commondity, derivative-credit, derivative-commondity, derivative-credit, derivative-commondity, derivative-credit, derivative-commondity, derivative-credit, derivative-commondity, derivative-credit, derivative-outly, derivative-foreign exchange, derivative-interest rate, derivative-outly, derivative-outly, ABS-mortgage backed security, ABS-asset backed commercial paper, and asset bac		he following categories (lon	g, short, N/A). For derivatives,
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-foreign exchange, derivative-interest rate, derivative-source derivative-interest rate, derivative-source derivative-interest rate, derivative-source derivative-interest rate, derivative-source, ABS-mostage 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 spensored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).  If "other," provide a brief description.  Swap  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6.  Is the investment a Restricted Security?  Yes  X No  Item C.7.  a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the foliowing 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. Less Liquid Investments  iii. Less Liquid Investments  Itou	Payoff profile.	Long	Short X N/A
vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commondy, derivative-foreign exchange, derivative-interest rate, derivative-derivative-foreign exchange, derivative-interest rate, derivative-some scurity, ABS-most backed commercial paper, ABS-asset backed commercial paper, ABS-asset backed commercial paper, ABS-obter, commodity, real estate, other).  If "other," provide a brief description.  b. Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).  If "other," provide a brief description.  Swap  Item C.5. Country of investment or issuer.  a. 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  iii. Less Liquid Investments  iiii. Less Liquid Investments  iiii. Less Liquid Investments  Itou		ne category that most closel	y identifies the instrument among
liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivative-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 spensored entity, municipal, non-U.S. sovereign, private fund, registered fund, other), If "other," provide a brief description.  ltem C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized. Bose 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 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  iii. Less Liquid Investments  iii. Less Liquid Investments  iii. Moderately Liquid Investments  iii. Less Liquid Investments  iii. Less Liquid Investments	<b>71</b>	Derivative-equity	
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-asset backed commercial paper, ABS-other, commodity, real estate, other).  If "other," provide a brief description.  b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).  If "other," provide a brief description.  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized, 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. Less Liquid Investments  iii. Less Liquid Investments  iii. Less Liquid Investments  iv. Illiquid Investments  Item Category.  Highly Liquid Investments  100	liquidity pool, or other cash management vehicle), repurchase agreement, equity-		
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.  Dissuer 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.  Swap  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6.  Is the investment a Restricted Security?  Yes  X No  Item C.7.  a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.  i. Highly Liquid Investments  ii. Moderately Liquid Investments  iii. Less Liquid Investments  iv. Illiquid Investments  iv. Illiquid Investments  iv. Illiquid Investments  Total Provide ABS-country ABS	derivative-commodity, derivative-credit, derivative-equity, derivative-foreign		
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 appency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).  If "other," provide a brief description.  Swap  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized.  b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6.  Is the investment a Restricted Security?  Yes  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. Less Liquid Investments  iii. Moderately Liquid Investments  iv. Illiquid Investments  v. Illiquid Investments  Legal Park Park Park Park Park Park Park Park	derivatives-other, structured note, loan, ABS-mortgage backed security, ABS- asset backed commercial paper, ABS-		
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.  Swap  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized.  b. If different from the country where the issuer is organized, also report the ISO country ode 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  iii. Less Liquid Investments  Category.  Percentage.  Highly Liquid Investments  100			
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.  Swap  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized.  b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6.  Is the investment a Restricted Security?  Yes  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  iii. Less Liquid Investments  iv. Illiquid Investments  Category.  Percentage.  Highly Liquid Investments  100	If "other," provide a brief description.		
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).  If "other," provide a brief description.  Swap  Item C.5. Country of investment or issuer.  a. Report the ISO country code that corresponds to the country where the issuer is organized.  b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6.  Is the investment a Restricted Security?  Yes  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  iii. Less Liquid Investments  iii. Less Liquid Investments  iv. Illiquid Investments  Category.  Percentage.  Highly Liquid Investments  100	b. Issuer type (corporate, U.S. Treasury,	Other	
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<ul> <li>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.</li> <li>i. Highly Liquid Investments</li> <li>ii. Less Liquid Investments</li> <li>iv. Illiquid Investments</li> <li>Category.</li> <li>Percentage.</li> </ul> Highly Liquid Investments 100	Is the investment a Restricted Security?	Yes	<b>X</b> No
provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.  i. Highly Liquid Investments  ii. Moderately Liquid Investments  iii. Less Liquid Investments  iv. Illiquid Investments  Category.  Percentage.  Highly Liquid Investments  100	Item C.7.		
ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments  Category.  Percentage.  Highly Liquid Investments  100	provide the liquidity classification(s) for e in rule 22e-4 [17 CFR 270.22e-4]. For po percentage amount attributable to each	each portfolio investment amor ortfolio investments with multip	ng the following categories as specified
iii. Less Liquid Investments iv. Illiquid Investments  Category. Highly Liquid Investments  Percentage. 100	- · ·		
iv. Illiquid Investments  Category.  Percentage.  Highly Liquid Investments  100	• •		
Percentage.	·		
		Highly Liquid Investments	
h. If attributing multiple electification estagories to the holding, indicate which of the three circumstances listed in			

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.

with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 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] No Yes d. Are there any interest payments in Yes No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] 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 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/ No N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty. No c. Tri-party? d. Repurchase rate. e. Maturity date.

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

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.

<ul> <li>Type of derivative instrument that most closely represents the investment,</li> </ul>	Swap
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 co	ounterparty (including a central
counterparty).	
Name of counterparty.	Cowen Financial Products LLC
LEI (if any) of counterparty.	549300KKMNDUVLY8OR56
payments to be paid and received, inclu	ressary for a user of financial information to understand the terms of uding, as applicable, description of the reference instrument, nation required by sub-Item C.11.c.iii), financing rate, floating coupon equency.
include the name of issuer and title of iss not available), ticker if (CUSIP and ISIN a available).	erivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are not
Name of issuer.	N/A
Title of issue.	COIN Total Return Swap
Custom swap Flag	X Yes No
1. Description and terms of payments	to be received from another party.
Receipts: Reference Asset, Instrum	
Receipts: fixed or floating.	Fixed X Floating Other
Receipts: Floating rate Index.	Total Return Swap on COIN
Receipts: Floating rate Spread.	0
Receipt: Floating Rate Reset Dates.	Year(s)
Receipt: Floating Rate Reset Dates Unit.	0
Receipts: Floating Rate Tenor.	Year(s)
Receipts: Floating Rate Tenor Unit.	0
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0
2. Description and terms of payments	to be paid to another party.
Payments: Reference Asset, Instrui	ment or Index.
Payments: fixed or floating.	Fixed X Floating Other
Payments: Floating rate Index.	OBFR + spread
Payments: Floating rate Spread.	0.01
Payment: Floating Rate Reset Dates.	Month(s)
Payment: Floating Rate Reset Dates Unit.	0
Payment: Floating Rate Tenor.	Day(s)
Payment: Floating Rate Tenor Unit.	0
Payments: Base currency.	United States Dollar
Payments: Amount.	6.32
ii. Termination or maturity date.	2025-01-02
iii. Upfront payments or receipts	
Upfront payments.	0
ISO Currency Code.	United States Dollar
Upfront receipts.	0
ISO Currency Code.	United States Dollar

iv. Notional amount.	268324348.8	
ISO Currency Code.	United States Dollar	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	142082471.6	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collatera received for loaned securities?	Yes	No
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	No
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	No
If Yes, provide the value of the securities on loan.		
NPORT-P: Part C: So		
Report the following information for the Fur		
Report the following information for the Fur Item C.1. Identification of investment.	nd and its consolidated subsidiar	
Report the following information for the Fur  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	nd and its consolidated subsidiar	
Report the following information for the Fur  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.  c. Title of the issue or description of the	nd and its consolidated subsidiar	
Report the following information for the Fur  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.  c. Title of the issue or description of the investment.	N/A  COIN Total Return Swap	
Report the following information for the Fur  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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	N/A  COIN Total Return Swap	
Report the following information for the Furlitem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identifications.	N/A  COIN Total Return Swap  N/A  ers:	
Report the following information for the Furlitem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identifications.	N/A  COIN Total Return Swap  N/A ers:	ies.
Report the following information for the Fur- 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identifications.  ISIN.	N/A  COIN Total Return Swap  N/A  ers:  ISIN	ies.
Report the following information for the Furlitem 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identified identifier.  ISIN.  Identifier.	N/A  COIN Total Return Swap  N/A  ers:  ISIN  N/A  Ticker (if ISIN is not available)	ies.
Report the following information for the Fur- 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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identification in the investment.  ISIN.  Identifier.  Ticker (if ISIN is not available).	N/A  N/A  COIN Total Return Swap  N/A  ers:  ISIN  N/A  Ticker (if ISIN is not available)  N/A  Other unique identifier (if ticker and ISIN are not available). Indicate the type of	ies.
Report the following information for the Fur  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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identification.  Isin.  Identifier.  Ticker (if ISIN is not available).  Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of	N/A  N/A  COIN Total Return Swap  N/A  iers:  ISIN  N/A  Ticker (if ISIN is not available)  N/A  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ies.
Report the following information for the Fur  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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identification in the investment.  Identifier.  ISIN.  Identifier.  Ticker (if ISIN is not available).  Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	N/A  N/A  COIN Total Return Swap  N/A  ers:  ISIN  N/A  Ticker (if ISIN is not available)  N/A  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  SWAP_GS_CONL_20250411	ies.
Report the following information for the Fur  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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identification in the investment in the following other identifier.  ISIN.  Identifier.  Ticker (if ISIN is not available).  Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.	N/A  N/A  COIN Total Return Swap  N/A  ers:  ISIN  N/A  Ticker (if ISIN is not available)  N/A  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  SWAP_GS_CONL_20250411	ies.
Report the following information for the Fur  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.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  e. At least one of the following other identification in the investment.  Identifier.  ISIN.  Identifier.  Ticker (if ISIN is not available).  Identifier.  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.	N/A  N/A  COIN Total Return Swap  N/A  ers:  ISIN  N/A  Ticker (if ISIN is not available)  N/A  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  SWAP_GS_CONL_20250411  Swap Provider ID	ies.

United States Dollar

338562481.920000

d. Percentage value compared to net assets of the Fund.

b. Currency. Indicate the currency in which the investment is denominated.

c. Value. Report values in U.S. dollars. If currency of investment is not

denominated in U.S. dollars, provide the exchange rate used to calculate

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

Item C.3. Indicate payoff profile among th respond N/A to this Item and respond to t	e following categories (lor the relevant payoff profile	ng, short, N/A). For o question in Item C.1	lerivatives, 1.
Payoff profile.	Long	Short	X N/A
item C.4. Asset and issuer type. Select the	e category that most close	ely identifies the ins	trument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-equity		
<ul> <li>Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).</li> </ul>	Other		
If "other," provide a brief description.	Swap		
tem C.5. Country of investment or issuer			
a. Report the ISO country code that corresponds to the country where the issuer is organized.	US		
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
tem C.6.			
s the investment a Restricted Security?	Yes	X No	
<ul> <li>tem C.7.</li> <li>a. Liquidity classification information. For porposition provide the liquidity classification(s) for earlier in rule 22e-4 [17 CFR 270.22e-4]. For porpercentage amount attributable to each cultiplication. Highly Liquid Investments</li> <li>i. Moderately Liquid Investments</li> <li>ii. Less Liquid Investments</li> <li>v. Illiquid Investments</li> </ul>	ach portfolio investment amo rtfolio investments with multi	ong the following cate	gories as specified
Category.	Highly Liquid Investments		
Percentage.	100		
b. If attributing multiple classification catego the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may cho multiple classification categories only in the differing liquidity features that justify treat with differing liquidity views; or (3) if the furth would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ose to indicate the percentance following circumstances: ing the portions separately; (and chooses to classify the percentance) (rather than basing it on the	ge amount of a holdir (1) if portions of the p (2) if a fund has multiposition through evalu	ng attributable to osition have ole sub-advisers ation of how long it ably anticipated
Item C.8.			
ndicate the level within the fair value nierarchy 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).	1 X 2	3	N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			

<ol> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ol>		
ii. Annualized rate.		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing 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
and ISIN are not available), or other ide If other identifier provided, indicate the iv. Conversion ratio per US\$1000 notional	rence instrument, ISIN (if entifier (if CUSIP, ISIN, ar type of identifier used. , or, if bond currency is n	FCUSIP is not available), ticker (if CUSIP and ticker are not available).
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements	also provide:
For debt securities, also provide:	Jui chase agreements, a	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	of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
Maturity date.  f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i.	er are subject to the repu	
f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i Item C.11. For derivatives, also provide:	er are subject to the repu i-iii.	
f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i	er are subject to the repu	
f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.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	er are subject to the repu i-iii.	
f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.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).	er are subject to the repul-iii.	rchase agreement, those securities may b
f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.iltem C.11. For derivatives, also provide:  a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).  b. Counterparty.  i. Provide the name and LEI (if any) of counterparty.	er are subject to the repul-iii.	entral
f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.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).  b. Counterparty.  i. Provide the name and LEI (if any) of concounterparty).	er are subject to the repul-iii.  Swap  unterparty (including a ce	entral

i. Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index (including the information required by sub-Item C.11.c.iii), financing rate, floating coupon rate, fixed coupon rate, and payment frequency.

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

include the name of issuer and title of iss	erivative or an index, the description of the reference instrur sue, as well as CUSIP of the reference instrument, ISIN (if 0 are not available), or other identifier (if CUSIP, ISIN, and tic	CUSIP is
Name of issuer.	N/A	
Title of issue.	COIN Total Return Swap	
Custom swap Flag	X Yes No	
Description and terms of payments	• •	
Receipts: Reference Asset, Instrun		Пои
Receipts: fixed or floating.	Fixed X Floating	Other
Receipts: Floating rate Index.	Total Return Swap on COIN	
Receipts: Floating rate Spread.	0	
Receipt: Floating Rate Reset Dates.	Year(s)	
Receipt: Floating Rate Reset Dates Unit.	0	
Receipts: Floating Rate Tenor.	Year(s)	
Receipts: Floating Rate Tenor Unit.	0	
Receipts: Base currency.	United States Dollar	
Receipts: Amount.	0	
Description and terms of payments	·	
Payments: Reference Asset, Instru		
Payments: fixed or floating.	Fixed X Floating	Other
Payments: Floating rate Index.	OBFR + spread	
Payments: Floating rate Spread.	0.03	
Payment: Floating Rate Reset Dates.	Month(s)	
Payment: Floating Rate Reset Dates Unit.	0	
Payment: Floating Rate Tenor.	Day(s)	
Payment: Floating Rate Tenor Unit.	0	
Payments: Base currency.	United States Dollar	
Payments: Amount.	8.33	
ii. Termination or maturity date.	2025-04-11	
iii. Upfront payments or receipts	2020-04-11	
Upfront payments.	0	
ISO Currency Code.	United States Dollar	
•		
Upfront receipts.	0	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	338562481.9	
ISO Currency Code.	United States Dollar	
<ul> <li>Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.</li> </ul>	0	
em C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No	
If Yes, provide the value of the investment representing cash collateral.		
Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		

c. Is any portion of this investment on loan by the Fund?	Yes	<b>X</b> No	
If Yes, provide the value of the securities on loan.	L		
NPORT-P: Part C: Sc	hedule of Por	tfolio Investments	
Report the following information for the Fundamental	d and its consolidated subsic	liaries.	
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.	TW/		
c. Title of the issue or description of the investment.	COIN Total Return Swap		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifie	ers:		
Identifier.	ISIN		
ISIN.	N/A		
Identifier.	Ticker (if ISIN is not		
	available)		
Ticker (if ISIN is not available).	N/A		
Identifier.	Other unique identifier (if		
	ticker and ISIN are not available). Indicate the type of identifier used	9	
Other unique identifier (if ticker and ISIN	GRANITE CONL		
are not available). Indicate the type of identifier used	GIVANITE_CONE		
Description of other unique identifier.	Swap Provider ID		
Item C.2. Amount of each investment.			
Balance	749864.0000		
Units	Number of shares		
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	198803943.680000		
currency of investment is not denominated in U.S. dollars, provide the			
exchange rate used to calculate value.  d. Percentage value compared to net	39.6000		
assets of the Fund.	e. If the Fund is required	I to adopt a policy as described in rule	Γ
		)(i) [17 CFR 270.35d-1(a)(2)(i) or (3) included in the Fund's 80% basket, as	L
	defined in rule 35d-1(g		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to			
Payoff profile.	Long	Short X N/A	
Item C.4. Asset and issuer type. Select the each of the following:	ne category that most close	ely identifies the instrument among	
Asset type (short-term investment vehicle (e.g., money market fund,	Derivative-equity		
liquidity pool, or other cash management			
vehicle), repurchase agreement, equity- common, equity-preferred, debt,			
derivative-commodity, derivative-credit, derivative-equity, derivative-foreign			
exchange, derivative-interest rate,			
derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-			
asset backed commercial paper, ABS-			
collateralized bond/debt obligation, ABS- other, commodity, real estate, other).			
If "other," provide a brief description.			

<ul> <li>Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,</li> </ul>	Other		
registered fund, other).			
If "other," provide a brief description.	Swap		
Item C.5. Country of investment or issuer.			
a. Report the ISO country code that	US		
corresponds to the country where the issuer is organized.			
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
a. Liquidity classification information. For po provide the liquidity classification(s) for ea in rule 22e-4 [17 CFR 270.22e-4]. For por percentage amount attributable to each ci. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments	ach portfolio investment a tfolio investments with m	mong the following	ng categories as specified
iv. Illiquid Investments	Treatment and the second		
Category. Percentage.	Highly Liquid Investme	nts	
b. If attributing multiple classification categor		te which of the th	ree circumstances listed in
the Instructions to Item C.7 is applicable.	nes to the holding, indica	te willer of the th	ree circumstances listed in
Instructions to Item C.7 Funds may cho multiple classification categories only in the differing liquidity features that justify treati with differing liquidity views; or (3) if the fund to would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	ne following circumstance ing the portions separatel and chooses to classify the (rather than basing it on	es: (1) if portions of the positions of the position throughthe sizes it would be si	of the position have is multiple sub-advisers h evaluation of how long it reasonably anticipated
Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value	1 <b>X</b>	2	3 N/A
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).			
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			
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).			
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			
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.			
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,			
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			
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).	Yes	No	
Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement).  [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  Item C.9. For debt securities  For debt securities, also provide:  a. Maturity date.  b. Coupon.  i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  ii. Annualized rate.  c. Currently in default? [Y/N]  d. Are there any interest payments in arrears or have any coupon payments	Yes	No No	
Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement).  [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  Item C.9. For debt securities  For debt securities, also provide:  a. Maturity date.  b. Coupon.  i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  ii. Annualized rate.  c. Currently in default? [Y/N]  d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No	
Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement).  [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  Item C.9. For debt securities  For debt securities, also provide:  a. Maturity date.  b. Coupon.  i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  ii. Annualized rate.  c. Currently in default? [Y/N]  d. Are there any interest payments in arrears or have any coupon payments	Yes		
Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement).  [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).  Item C.9. For debt securities  For debt securities, also provide:  a. Maturity date.  b. Coupon.  i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).  ii. Annualized rate.  c. Currently in default? [Y/N]  d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest 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	Yes	No	

ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrume denominated, as well as CUSIP of re and ISIN are not available), or other If other identifier provided, indicate the	eference instrument, ISIN identifier (if CUSIP, ISIN,	(if CUSIP is not available), tick and ticker are not available).	
iv. Conversion ratio per US\$1000 notion			units of the
relevant currency, indicating the rele			
conversion ratio. v. Delta (if applicable).			
, ,,			
Item C.10. For repurchase and reverse	repurchase agreements	s, also provide:	
For debt securities, also provide:  a. Select the category that reflects the	Repurchase	Reverse	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		Repurchase	
b. Counterparty.			
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> <li>Value</li> </ul>	Yes	No	
ii. If N, provide the name and LEI (if any	/) of counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information conce collateral). If multiple securities of an iss aggregated in responding to Items C.10	suer are subject to the re		
Item C.11. For derivatives, also provide			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and intere- rate swaps), warrant, other).			
b. Counterparty.			
<ul> <li>Provide the name and LEI (if any) of counterparty).</li> </ul>	counterparty (including a	central	
Name of counterparty.	NATIXIS SECURITIE	ES AMERICAS LLC	
LEI (if any) of counterparty.	549300L8G1E7ZHV	EOG75	
f. For swaps (other than foreign exchange i. Description and terms of payments no payments to be paid and received, incobligation, or index (including the info- rate, fixed coupon rate, and payment Description of reference instrument, as	ecessary for a user of fina cluding, as applicable, de rmation required by sub- frequency.	escription of the reference instruction of the reference instruction (tem C.11.c.iii), financing rate, the contract of the reference instruction of the reference	ument,
<ol><li>If the reference instrument is neither a control include the name of issuer and title of is not available), ticker if (CUSIP and ISIN available).</li></ol>	ssue, as well as CUSIP of	f the reference instrument, ISIN	N (if CUSIP is
Name of issuer.	N/A		
Title of issue.	COIN Total Return S	wap	
Custom swap Flag	X Yes	No	
Description and terms of payment		other party.	
Receipts: Reference Asset, Instru	ment or Index.		
Receipts: fixed or floating.	Fixed	X Floating	Other
Receipts: Floating rate Index.	Total Return Swap	on COIN	
Receipts: Floating rate Spread.	0		
Receipt: Floating Rate Reset Dates.	Year(s)		
Receipt: Floating Rate Reset	0		

Dates Unit.	
Receipts: Floating Rate Tenor.	Year(s)
Receipts: Floating Rate Tenor Unit.	0
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0
Description and terms of payments	s to be paid to another party.
Payments: Reference Asset, Instru	ument or Index.
Payments: fixed or floating.	Fixed X Floating Other
Payments: Floating rate Index.	OBFR + spread
Payments: Floating rate Spread.	0.0375
Payment: Floating Rate Reset Dates.	Month(s)
Payment: Floating Rate Reset Dates Unit.	0
Payment: Floating Rate Tenor.	Day(s)
Payment: Floating Rate Tenor Unit.	0
Payments: Base currency.	United States Dollar
Payments: Amount.	9.08
ii. Termination or maturity date.	2025-04-07
iii. Upfront payments or receipts	
Upfront payments.	0
ISO Currency Code.	United States Dollar
Upfront receipts.	0
ISO Currency Code.	United States Dollar
iv. Notional amount.	192246408
ISO Currency Code.	United States Dollar
Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	6557535.695
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collatera received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
<ul> <li>Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?</li> </ul>	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	5
NPORT-P: Part C: So	chedule of Portfolio Investments

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

## Item C.1. Identification of investment.

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

COIN Total Return Swap

d. CUSIP (if any).	N/A		
e. At least one of the following other identifi	ers:		
Identifier.	ISIN		
ISIN.	N/A		
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	N/A		
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	GRANITESHARES 2X NGFP CS9		
Description of other unique identifier.	Swap Provider ID		
Item C.2. Amount of each investment.			
Balance	78521.0000		
Units	Number of shares		
	IAMILINGI OI SIIGIGS		
Description of other units.			
<ul> <li>b. Currency. Indicate the currency in which the investment is denominated.</li> </ul>	United States Dollar		
<ul> <li>Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the</li> </ul>	20817487.520000		
exchange rate used to calculate value.			
d. Percentage value compared to net	4.2000		
assets of the Fund.	e. If the Fund is required to		
	35d-1(a)(2)(i) or (a)(3)(i) (i)], is the investment inc		
	defined in rule 35d-1(g),		,
		chart N/A) For dar	
Item C.3. Indicate payoff profile among t			ivatives,
respond N/A to this Item and respond to	the relevant payoff profile qu	estion in Item C.11.	
			X N/A
respond N/A to this Item and respond to	the relevant payoff profile qu	Short	X N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select ti	the relevant payoff profile questions Long  Long  ne category that most closely  Derivative-equity	Short	X N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Long  Long  Derivative-equity	Short	X N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). 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).	the relevant payoff profile questions. Long  The category that most closely continued by the category that mos	Short	X N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). 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,	Long  Long  Derivative-equity	Short	X N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). 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).	the relevant payoff profile questions to Long  Derivative-equity  Other	Short	X N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issue a. Report the ISO country code that corresponds to the country where the	the relevant payoff profile questions to Long  Derivative-equity  Other	Short	X N/A
respond N/A to this Item and respond to Payoff profile.  Item C.4. Asset and issuer type. Select the each of the following:  a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issue a. Report the ISO country code that	the relevant payoff profile questions. Long  Long  Decivative-equity  Other  Swap  r.	Short	X N/A

Is the investment a Restricted Security?	Yes	X No	
Item C.7.	.55	<b>X</b>	
a. Liquidity classification information. For porprovide the liquidity classification(s) for earn rule 22e-4 [17 CFR 270.22e-4]. For porpercentage amount attributable to each cli. Highly Liquid Investments     iii. Moderately Liquid Investments     iiii. Less Liquid Investments     iv. Illiquid Investments	ch portfolio investment an tfolio investments with mu	nong the following categories as specifi	ied
Category.	Highly Liquid Investmen	its	
Percentage.	100		
b. If attributing multiple classification categor the Instructions to Item C.7 is applicable.	ies to the holding, indicate	e which of the three circumstances liste	d in
Instructions to Item C.7 Funds may choo multiple classification categories only in the differing liquidity features that justify treating with differing liquidity views; or (3) if the further would take to liquidate the entire position trading). In (1) and (2), a fund would class position.	e following circumstances ng the portions separately nd chooses to classify the (rather than basing it on th	s: (1) if portions of the position have r; (2) if a fund has multiple sub-advisers e position through evaluation of how lon ne sizes it would reasonably anticipated	s ng it
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).	1 X 2	3 N/A	
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
<ul> <li>b. Coupon.</li> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>			
ii. Annualized rate.			
c. Currently in default? [Y/N]	Yes	No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in- kind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument, denominated, as well as CUSIP of refer and ISIN are not available), or other ide If other identifier provided, indicate the t	rence instrument, ISIN (if 0 ntifier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIF	
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.			ch
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	ourchase agreements, al	so provide:	
For debt securities, also provide:  a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	

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 conce	rning the securities subject to the repurchase agreement (i.suer are subject to the repurchase agreement, those securi	
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 interestate swaps), warrant, other).	Swap	
b. Counterparty.		
Provide the name and LEI (if any) of counterparty).	counterparty (including a central	
Name of counterparty.	Nomura Group Financial Products	
LEI (if any) of counterparty.	0Z3VO5H2G7GRS05BHJ91	
payments to be paid and received, incobligation, or index (including the inforate, fixed coupon rate, and payment Description of reference instrument, at 3. If the reference instrument is neither a conclude the name of issuer and title of is not available), ticker if (CUSIP and ISIN)	ecessary for a user of financial information to understand the cluding, as applicable, description of the reference instrument rmation required by sub-Item C.11.c.iii), financing rate, float frequency.	ent, ting coupon ument shall CUSIP is
available).		
Name of inquer	21/2	
Name of issuer.	N/A	
Name of issue.  Title of issue.	N/A COIN Total Return Swap	
Title of issue.	COIN Total Return Swap  X Yes No	
Title of issue.  Custom swap Flag	COIN Total Return Swap  X Yes No s to be received from another party.	
Title of issue.  Custom swap Flag  1. Description and terms of payment	COIN Total Return Swap  X Yes No s to be received from another party.	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru	X Yes No s to be received from another party.	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating.	X Yes No s to be received from another party. ment or Index. Fixed X Floating	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating.  Receipts: Floating rate Index.	X Yes No s to be received from another party. ment or Index. Fixed X Floating Total Return Swap on COIN	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating. Receipts: Floating rate Index. Receipts: Floating rate Spread. Receipt: Floating Rate Reset	X Yes No s to be received from another party. ment or Index. Fixed X Floating Total Return Swap on COIN	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating.  Receipts: Floating rate Index.  Receipts: Floating rate Spread.  Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset	X Yes No s to be received from another party. ment or Index. Fixed X Floating  Total Return Swap on COIN 0 Year(s)	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating. Receipts: Floating rate Index. Receipts: Floating rate Spread. Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset Dates Unit.	X Yes No s to be received from another party.  ment or Index.  Fixed X Floating  Total Return Swap on COIN  0  Year(s)	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating. Receipts: Floating rate Index. Receipts: Floating rate Spread. Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset Dates Unit. Receipts: Floating Rate Tenor. Receipts: Floating Rate Tenor.	X Yes No s to be received from another party. ment or Index. Fixed X Floating  Total Return Swap on COIN 0 Year(s)  Year(s)	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating.  Receipts: Floating rate Index.  Receipts: Floating rate Spread.  Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset Dates Unit.  Receipts: Floating Rate Tenor.  Receipts: Floating Rate Tenor Unit.	X Yes No s to be received from another party. ment or Index. Fixed X Floating Total Return Swap on COIN 0 Year(s)  0  Year(s)	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating. Receipts: Floating rate Index. Receipts: Floating rate Spread. Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset Dates Unit. Receipts: Floating Rate Tenor. Receipts: Floating Rate Tenor Unit. Receipts: Base currency.	X Yes No s to be received from another party. ment or Index.  Fixed X Floating  Total Return Swap on COIN  0  Year(s)  0  United States Dollar  0	Other
Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating. Receipts: Floating rate Index. Receipts: Floating rate Spread. Receipt: Floating Rate Reset Dates. Receipt: Floating Rate Reset Dates Unit. Receipts: Floating Rate Tenor. Receipts: Floating Rate Tenor Unit. Receipts: Base currency. Receipts: Amount.	X Yes No s to be received from another party. ment or Index.  Fixed X Floating  Total Return Swap on COIN  0  Year(s)  0  United States Dollar  0 s to be paid to another party.	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating.  Receipts: Floating rate Index.  Receipts: Floating rate Spread.  Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset Dates Unit.  Receipts: Floating Rate Tenor.  Receipts: Floating Rate Tenor Unit.  Receipts: Base currency.  Receipts: Amount.  2. Description and terms of payment	X Yes No s to be received from another party. ment or Index.  Fixed X Floating  Total Return Swap on COIN  0  Year(s)  0  United States Dollar  0 s to be paid to another party.	Other
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instrut Receipts: fixed or floating.  Receipts: Floating rate Index.  Receipts: Floating rate Spread.  Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset Dates Unit.  Receipts: Floating Rate Tenor.  Receipts: Floating Rate Tenor.  Receipts: Floating Rate Tenor.  Receipts: Floating Rate Tenor.  Receipts: Base currency.  Receipts: Amount.  2. Description and terms of payment Payments: Reference Asset, Instru	X Yes No s to be received from another party. ment or Index.  Fixed X Floating  Total Return Swap on COIN  0  Year(s)  0  United States Dollar  0 s to be paid to another party. ument or Index.  Fixed X Floating	
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating.  Receipts: Floating rate Index.  Receipts: Floating rate Spread.  Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset Dates Unit.  Receipts: Floating Rate Tenor.  Receipts: Floating Rate Tenor Unit.  Receipts: Base currency.  Receipts: Amount.  2. Description and terms of payment Payments: Reference Asset, Instruments: Reference Asset, Instruments: Floating rate Index.	X Yes No s to be received from another party. ment or Index.  Fixed X Floating  Total Return Swap on COIN  0  Year(s)  0  United States Dollar  0 s to be paid to another party. ument or Index.  Fixed X Floating  Fixed X Floating	
Title of issue.  Custom swap Flag  1. Description and terms of payment Receipts: Reference Asset, Instru Receipts: fixed or floating. Receipts: Floating rate Index. Receipts: Floating rate Spread. Receipt: Floating Rate Reset Dates.  Receipt: Floating Rate Reset Dates Unit. Receipts: Floating Rate Tenor. Receipts: Floating Rate Tenor Unit. Receipts: Base currency. Receipts: Amount.  2. Description and terms of payment Payments: Reference Asset, Instrupayments: fixed or floating.	X Yes No s to be received from another party. ment or Index.  Fixed X Floating  Total Return Swap on COIN  0  Year(s)  0  United States Dollar  0 s to be paid to another party. ument or Index.  Fixed X Floating	

Payment: Floating Rate Tenor.	Day(s)
Payment: Floating Rate Tenor Unit.	0
Payments: Base currency.	United States Dollar
Payments: Amount.	6.57
ii. Termination or maturity date.	2025-04-23
iii. Upfront payments or receipts	
Upfront payments.	0
ISO Currency Code.	United States Dollar
Upfront receipts.	0
ISO Currency Code.	United States Dollar
iv. Notional amount.	20172044.9
ISO Currency Code.	United States Dollar
Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	645442.62
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	
NPORT-P: Part C: Sc	hedule of Portfolio Investments
Report the following information for the Fund	d and its consolidated subsidiaries.
Item C.1. Identification of investment.	
- Name of income (if any)	

a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912797JP3
e. At least one of the following other identif	iers:
Identifier.	ISIN
ISIN.	US912797JP39
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	300000000.00

Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
<ul> <li>Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.</li> </ul>	299083000.00	
d. Percentage value compared to net	59.6451	
assets of the Fund.		adopt a policy as described in rule
		17 CFR 270.35d-1(a)(2)(i) or (3) uded in the Fund's 80% basket, as as applicable?
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to		
Payoff profile.	X Long	Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	ne category that most closely i	dentifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issue  a. Report the ISO country code that corresponds to 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.	U.S. Treasury	
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		
a. Liquidity classification information. For pure provide the liquidity classification(s) for ein rule 22e-4 [17 CFR 270.22e-4]. For pure percentage amount attributable to each oi. Highly Liquid Investments     iii. Moderately Liquid Investments     iiii. Less Liquid Investments     iv. Illiquid Investments	ach portfolio investment among ortfolio investments with multiple	the following categories as specified
Category.	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification categorithe Instructions to Item C.7 is applicable.		h of the three circumstances listed in

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

Item C.8.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	<b>X</b> 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2024-04-23	
b. Coupon.		
<ul> <li>i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).</li> </ul>	None	
ii. Annualized rate.	0.000000	
c. Currently in default? [Y/N]	Yes	X No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing inkind payment and has elected to be paid in-kind.	Yes	X No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
<ul> <li>and ISIN are not available), or other identifier provided, indicate the</li> <li>iv. Conversion ratio per US\$1000 notional</li> </ul>	rence instrument, ISIN (if 0 entifier (if CUSIP, ISIN, and type of identifier used. , or, if bond currency is not	CUSIP is not available), ticker (if CUSIP I ticker are not available).
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, al	so provide:
For debt securities, also provide:  a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
Cleared by central counterparty? [Y/ N] If Y, provide the name of the central counterparty.  Value	Yes	No
ii. If N, provide the name and LEI (if any) of c. Tri-party?	of counterparty. Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.	er are subject to the repure	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most		

position.

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

## **NPORT-P: Part C: Schedule of Portfolio Investments**

Report the following information for the Fund and its consolidated subsidiaries

on loan.

Report the following information for the Fund and its consolidated subsidiaries.			
Coinbase Global Inc			
5493004G3J2SC154DU06			
COIN			
19260Q107			
ers:			
ISIN			
US19260Q1076			
Ticker (if ISIN is not available)			
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
78000.0000			
Number of shares			
United States Dollar			
20023380.00			
3.9932			
e. If the Fund is required to adopt a policy as described in rule 35d-1(a)(2)(i) or (a)(3)(i) [17 CFR 270.35d-1(a)(2)(i) or (3) (i)], is the investment included in the Fund's 80% basket, as defined in rule 35d-1(g), as applicable?			

Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the state of			
Payoff profile.	X Long	Short	N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that mo	st closely identifies tl	he 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.	Equity-common		
<ul> <li>b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).</li> </ul>	Corporate		
If "other," provide a brief description.			
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the	US		
issuer is organized.  b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
a. Liquidity classification information. For po provide the liquidity classification(s) for ea in rule 22e-4 [17 CFR 270.22e-4]. For por percentage amount attributable to each ci. Highly Liquid Investments     ii. Moderately Liquid Investments     iii. Less Liquid Investments	ach portfolio investm tfolio investments w	ent among the followin	g categories as specified
iv. Illiquid Investments	l laws		
Category. Percentage.	N/A N/A		
<ul> <li>b. If attributing multiple classification category the Instructions to Item C.7 is applicable.</li> <li>Instructions to Item C.7 Funds may cho multiple classification categories only in the differing liquidity features that justify treat with differing liquidity views; or (3) if the fund to would take to liquidate the entire position trading). In (1) and (2), a fund would class position.</li> </ul>	ries to the holding, ir ose to indicate the p ne following circumst ng the portions sepa and chooses to class (rather than basing i	ercentage amount of a ances: (1) if portions o rately; (2) if a fund has ify the position through t on the sizes it would	n holding attributable to of the position have s multiple sub-advisers n evaluation of how long it reasonably anticipated
Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	<b>X</b> 1	2 3	N/A
Item C.9. For debt securities			
For debt securities, also provide:			_
a. Maturity date.			
b. Coupon.			

<ol> <li>Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, page)</li> </ol>			
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 inkind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:  i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument denominated, as well as CUSIP of refe and ISIN are not available), or other ide If other identifier provided, indicate the iv. Conversion ratio per US\$1000 notional relevant currency, indicating the relevant conversion ratio.	errence instrument, ISII entifier (if CUSIP, ISIN type of identifier used I, or, if bond currency	N (if CUSIP is not available), ticker (if C , and ticker are not available). is not in U.S. dollars, per 1000 units of	USIP the
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	purchase agreement	s, 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) o	of counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
<ul> <li>f. Provide the following information concerni collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.</li> </ul>	er are subject to the re		may be
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
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	<b>X</b> No	
If yes, provide the value of the securities representing non-cash collateral.			

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

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

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

## **NPORT-P: Signatures**

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

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

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

### 1. FAIR VALUE MEASUREMENT

The Financial Accounting Standards Board (FASB) established a framework for measuring fair value in accordance with U.S. GAAP. Under Fair Value Measurements and Disclosures, various inputs are used in determining the value of the exchange traded fund's investments. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The three Levels of inputs of the fair value hierarchy are defined as follows:

Level 1 – Unadjusted quoted prices in active markets for identical assets or liabilities.

Level 2 – Observable inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar securities, interest rates, prepayment speeds, credit risk, yield curves, default rates and similar data.

Level 3 – Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available; representing the Funds' own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement.

The availability of observable inputs can vary from security to security and is affected by a wide variety of factors, including, for example, the type of security, whether the security is new and not yet established in the marketplace, the liquidity of markets, and other characteristics particular to the security. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3.

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

March 31, 2024 (Unaudited)

GraniteShares ETF Trust

Sch	edul	e of	Investments

GraniteShares 2x Long COIN Daily ETF March 31, 2024 (Unaudited)

Investments	Shares	Value		
COMMON STOCKS - 4.12%				
Capital Markets - 4.12%				
Coinbase Global, Inc.	78,000	\$ 20,679,360		
TOTAL COMMON STOCKS				
(Cost \$20,023,380)		20,679,360		

Investments  Thurston STATES The ACHINA OR LIGHTIONS 50 (50)		Principal Amount	Value		
UNITED STATES TREASURY OBLIGATIONS - 59.65% <sup>(a)</sup> United States Treasury Bill, 4.402%, 04/23/2024	S	300,000,000	299,082,9	100	
TOTAL UNITED STATES TREASURY OBLIGATIONS	Ψ	300,000,000	277,002,7	<i></i>	
(Cost \$299,083,000)			299,082,9	199	
TOTAL INVESTMENTS - 63.77%					
(Cost \$319,106,380)			\$ 319,762,33	59	
Other Assets In Excess Of Liabilities - 36.23%			181,704,33	31	
NET ASSETS (100.00%)			\$ 501,466,69	90	

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

### TOTAL RETURN SWAP CONTRACTS

Counterparty	Reference Entity/ Obligation <sup>(a)</sup>	Currency	Notional Amount	Floating Rate Index	Spread	Termination Date	Value	Net Unrealized Appreciation
Clear Street,	Coinbase Global,							
LLC	Inc.	USD	\$ 338,562,482	OBFR01	300 bps	04/11/2025	\$ 338,562,482	\$ -
	Coinbase Global,							
TD Cowen	Inc.	USD	268,324,349	OBFR01	100 bps	12/30/2024	410,406,820	142,082,471
	Coinbase Global,							
Natixis SA	Inc.	USD	192,246,408	OBFR01	375 bps	04/07/2025	198,803,944	6,557,536
Nomura	Coinbase Global,							
Holdings, Inc.	Inc.	USD	20,172,045	OBFR01	125 bps	04/23/2025	20,817,488	645,443
TOTAL			\$ 819,305,284				\$ 968,590,734	\$ 149,285,450

Includes cash which is being held as collateral for total return swap contracts.

### **Investment Abbreviations:**

OBFR - Overnight Bank Funding Rate

## GraniteShares 2x Long COIN Daily ETF

Investments in Securities at Value	 Level 1	Level 2		Level 3			Total	
Common Stocks	\$ 20,679,360	\$	_	\$		_	\$	20,679,360
United States Treasury Obligations	299,082,999		-			_		299,082,999
Total	\$ 319,762,359	\$		\$		-	\$	319,762,359
								,
Other Financial Instruments	 Level 1	Level 2		Level 3			Total	
Assets								
Total Return Swap Contracts	\$ <u> </u>	\$	149,285,450	\$			\$	149,285,450
Total	\$ _	\$	149,285,450	\$		_	\$	149,285,450