Submission Data File

General Information		
Submission Type	NPORT-P	
Name*	M2 Compliance	
Phone* 754-243-5120		
E-mail* filing@m2compliance.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	part-f.htm	
Document Type 1	NPORT-EX	
Description 1		
(End Document Information)		

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

NPORT-P

ETF Trust 05-20-2022 NPORT-

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1 of 1

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: \$h6jhhjj Filer Investment Company Type Form N-1A Filer (Mutual Fund) Is this a LIVE or TEST Filing? LIVE Would you like a Return Copy? Is this an electronic copy of an official filing submitted in paper format? **Submission Contact Information** Name M2 Compliance Phone 754-243-5120 E-mail Address filing@m2compliance.com **Notification Information** Notify via Filing Website only?

NPORT-P: Part A: General Information

S000056279

C000177158

Item A.1. Information about the Registrant.

Series ID

Class (Contract) ID

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 Registral	nt.
Street Address 1	205 Hudson Street 7th floor
Street Address 2	
City	New York
State, if applicable	NEW YORK
Foreign country, if applicable	UNITED STATES OF AMERICA

Zip / Postal code	10013
Telephone number	1-646-876-5143
Item A.2. Information about the Series.	
a. Name of Series.	GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF
b. EDGAR series identifier (if any).	S000056279
c. LEI of Series.	549300TM9TYJ47SK6836
Item A.3. Reporting period.	
a. Date of fiscal year-end.	2022-06-30
a. Date as of which information is reported.	2022-03-31
Item A.4. Final Filing.	
Does the Fund anticipate that this will be its final filing on Form N PORT?	Yes X No
NDODT D. Dord D. Info	

NPORT-P: Part B: Information About the Fund

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

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

	a.	Total assets, including assets attributable to miscellaneous securities reported in Part D.	372185769.64
	b.	Total liabilities.	77887.35
	c.	Net assets.	372107882.29
Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.			

	·	
a.	Assets attributable to miscellaneous securities reported in Part D.	0
b.	Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	67639499.84
_	Damassinana attellas talanta anassinta massalala	farmata marrala banda and at

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

Amounts payable within one year. Banks or other financial institutions for 0 borrowings. Controlled companies. 0 Other affiliates. 0 Others. Amounts payable after one year. Banks or other financial institutions for borrowings. Controlled companies. 0 Other affiliates. 0 Others.

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

	(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 securition seeds 25% or more of the Fund's net asset v		hree months, in the aggregate,	
Cu	rrency Metric: 1			
ISC	Currency code	United States Dollar		
a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.				
Ma	turity period.	3 month.	-4205.70	
Ma	turity period.	l year.	0	
Ma	turity period.	5 years.	0	
Ma	turity period.	10 years.	0	
Ma	iturity period.	30 years.	0	
b. Interest Rate Risk (DV100). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 100 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.				
Ma	turity period.	3 month.	-420555.70	
Ma	turity period.	l year.	0	
Ma	turity period.	5 years.	0	
Ma	turity period.	I0 years.	0	
Ma	turity period.	30 years.	0	
c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years. Investment Grade.				
Ma	turity period.	3 month.	0	
Ma	iturity period.	l year.	0	
Ma	turity period.	ō years.	0	
Ma	turity period.	10 years.	0	
Ma	turity period.	30 years.	0	
No	n-Investment Grade.			
Ma	turity period.	3 month.	0	
Ma	turity period.	l year.	0	
Ma	turity period.	5 years.	0	
Ma	turity period.	10 years.	0	
Ma	turity period.	30 years.	0	

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

- (i) the value of each debt security,
- (ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
- (iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
- (iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

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

Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information: If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:

b. Did any securities lending counterparty provide any non-cash collateral?	Yes	X No	
F. C.	of Portfolio Investm	on-cash collateral is inclusers in Part C, provide the category of non-cash c	ne following

Item B.5. Return information.

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

Monthly Total Return Record: 1

Monthly total returns of the Fund for each of the preceding three months	Month 1.	0.0875
Monthly total returns of the Fund for each of the preceding three months	Month 2.	0.0349
Monthly total returns of the Fund for each of the preceding three months	Month 3.	-0.0734
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		C000177158

c. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to derivatives for each of the following categories: commodity contracts, credit contracts, equity contracts, foreign exchange contracts, interest rate contracts, and other contracts. Within each such asset category, further report the same information for each of the following types of derivatives instrument: forward, future, option, swaption, swap, warrant, and other. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Asset category.		Commodity Contracts
Monthly net realized gain(loss)	Month 1.	18909030.44
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-1601100.85
Monthly net realized gain(loss)	Month 2.	435617.97
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	19906580.10
Monthly net realized gain(loss)	Month 3.	-16052281.17
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	25441292.40
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.	18909030.44
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	-1601100.85
Monthly net realized gain(loss)	Month 2.	435617.97
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	19906580.10
Monthly net realized gain(loss)	Month 3.	-16052281.17
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	25441292.40
Instrument type.		Options
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaptions
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	
Instrument type.		Swaps
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	

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

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

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

	change in unrealized (or depreciation)	Month 1.	
Monthly net r	ealized gain(loss)	Month 2.	
	change in unrealized (or depreciation)	Month 2.	
Monthly net r	ealized gain(loss)	Month 3.	
	change in unrealized (or depreciation)	Month 3.	
Instrument ty	pe.		Futures
Monthly net r	ealized gain(loss)	Month 1.	
Monthly net of appreciation	change in unrealized (or depreciation)	Month 1.	
Monthly net r	realized gain(loss)	Month 2.	
	change in unrealized (or depreciation)	Month 2.	
Monthly net r	ealized gain(loss)	Month 3.	
	change in unrealized (or depreciation)	Month 3.	
Instrument ty	pe.		Options
Monthly net r	ealized gain(loss)	Month 1.	
	change in unrealized (or depreciation)	Month 1.	
Monthly net r	realized gain(loss)	Month 2.	
	change in unrealized (or depreciation)	Month 2.	
Monthly net r	ealized gain(loss)	Month 3.	
	change in unrealized (or depreciation)	Month 3.	
Instrument ty	pe.		Swaptions
Monthly net r	ealized gain(loss)	Month 1.	
	change in unrealized (or depreciation)	Month 1.	
Monthly net r	realized gain(loss)	Month 2.	
	change in unrealized (or depreciation)	Month 2.	
Monthly net r	realized gain(loss)	Month 3.	
	change in unrealized (or depreciation)	Month 3.	
Instrument ty	pe.		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.		Foreign Exchange Contracts
Monthly net realized gain(loss)	Month 1.	
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	
Monthly net realized gain(loss)	Month 2.	
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	
Monthly net realized gain(loss)	Month 3.	
Monthly net change in unrealized appreciation (or depreciation)	Month 3.	

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

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

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

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

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

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

N	In	n	th	- 1

Monthly net realized gain(loss)	Month 1.	0.03
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	2776.83
Month 2		
Monthly net realized gain(loss)	Month 2.	-1.04
Monthly net change in unrealized appreciation (or depreciation)	Month 2.	-6963.13
Month 3		
Monthly net realized gain(loss)	Month 3.	0
Monthly net change in unrealized appreciation (or depreciation)	Month 1.	4480.37

Item B.6. Flow information.

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

 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 	33977413.47
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0
Month 2.	
 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 	7959097.50
 b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 	0
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0
Month 3.	
 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 	0
 b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions. 	0
c. Total net asset value of shares redeemed or repurchased, including exchanges.	2944960.94

Item B.7. Highly Liquid Investment Minimum information.

a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	
b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid	

Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.		
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	Yes	lo N/A
Item B.8. Derivatives Transactions.		
For portfolio investments of open-end Fund's Highly Liquid Investments that requirements in connection with deriva categories as specified in rule 22e-4 [it has segregated to cover or pledo atives transactions that are classified	ged to satisfy margin
1. Moderately Liquid Investments		
2. Less Liquid Investments		
3. Illiquid Investments		
Classification	Moderately Liquid Investments	
Percentage of the Fund's Highly Liquid Investments that are segregated or pledged to cover the Fund's derivatives transactions. Classification	Less Liquid Investments	
Percentage of the Fund's Highly Liquid Investments that are segregated or pledged to cover the Fund's derivatives transactions. Classification	Illiquid Investments	
Percentage of the Fund's Highly Liquid Investments that are segregated or pledged to cover the Fund's derivatives transactions.		
Item B.9. Derivatives Exposure for Limited	Derivatives Users.	
Derivatives Exposure for limited derivatives us 270.18f-4] program requirement and limit on for provide the following information: a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported		
 as a percentage of the Fund's net asset value. b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i) (B)], reported as a percentage of the Fund's net asset value. 		
c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4 (c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.		
d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period.		
Item B.10. VaR information.		
VaR information. For Funds subject to the limi 270.18f-4(c)(2)], provide the following information 18f-4(c)(2)(ii) to determine the fund's compliant	tion, as determined in accordance	with the requirement under rule
a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value. b. For Funds that were subject to the Relative	Vap Tost during the regarding and	ind provide:
 b. For Funds that were subject to the Relative 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. ii. As applicable, the index identifier for the Fund's Designated Index. 	varx rest during the reporting per	iou, provide.

ı

iii. Median VaR Ratio during the reporting	
period, reported as a percentage of the VaRof the Fund's Designated Reference	
Portfolio. 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.	
aming and representations	
NPORT-P: Part C: Scho	edule of Portfolio Investments
Report the following information for the Fund ar	nd its consolidated subsidiaries.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a	N/A
holding in a fund that is a series of a series trust, report the LEI of the series.	
c. Title of the issue or description of the	Henry Hub Natural Gas
investment.	NYMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	IN/A
Identifier.	ISIN
ISIN.	IOIN
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	NGK22
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.	
Description of other unique identifier. Item C 2 Amount of each investment	
Item C.2. Amount of each investment.	658
Item C.2. Amount of each investment. Balance	658
Item C.2. Amount of each investment. Balance Units	658 Number of contracts
Item C.2. Amount of each investment. Balance Units Description of other units.	Number of contracts
Item C.2. Amount of each investment. Balance Units	
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated.	Number of contracts United States Dollar
Item C.2. Amount of each investment. Balance Units Description of other units. 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	Number of contracts
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If	Number of contracts United States Dollar
Item C.2. Amount of each investment. Balance Units Description of other units. 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	Number of contracts United States Dollar
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the features.	Number of contracts United States Dollar
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the features.	Number of contracts United States Dollar 0 Ollowing categories (long, short, N/A). For derivatives,
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the	Number of contracts United States Dollar O Ollowing categories (long, short, N/A). For derivatives, relevant payoff profile question in Item C.11.
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the Payoff profile.	Number of contracts United States Dollar O Ollowing categories (long, short, N/A). For derivatives, relevant payoff profile question in Item C.11.
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle	Number of contracts United States Dollar O Ollowing categories (long, short, N/A). For derivatives, relevant payoff profile question in Item C.11. Long Short X N/A
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	Number of contracts United States Dollar O Ollowing categories (long, short, N/A). For derivatives, relevant payoff profile question in Item C.11. Long Short X N/A ategory that most closely identifies the instrument among
Item C.2. Amount of each investment. Balance Units Description of other units. b. Currency. Indicate the currency in which the investment is denominated. c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or	Number of contracts United States Dollar O Ollowing categories (long, short, N/A). For derivatives, relevant payoff profile question in Item C.11. Long Short X N/A ategory that most closely identifies the instrument among

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	
If "other," provide a brief description.	
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futures Exchange
No. 25 Country of investment on investment	
Item C.5. Country of investment or issuer.	luo.
 Report the ISO country code that corresponds to the country where the issue is organized. 	
b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	r
Item C.6.	
Is the investment a Restricted Security?	Yes X No
companies, provide the liquidity classit categories as specified in rule 22e-4 [1	portfolio investments of open-end management investment fication(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
Category.	Highly Liquid Investments
Percentage.	100
b. If attributing multiple classification cate listed in the Instructions to Item C.7 is	egories to the holding, indicate which of the three circumstances applicable.
to multiple classification categories on differing liquidity features that justify tro advisers with differing liquidity views; of of how long it would take to liquidate the	choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subtrained; (3) if the fund chooses to classify the position through evaluation he entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
Item C.8.	
Indicate the level within the fair value hierarch in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	y X 1 2 3 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	

c. Currently in default? [Y/N]	Yes	No No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind?	Yes Yes	No No
[Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		
f. For convertible securities, also provide:	Vas	N.
i. Mandatory convertible? [Y/N]	Yes	No No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, ir denominated, as well as CUSIP of reference and ISIN are not available), or other ident If other identifier provided, indicate the type	nce instrument, ISIN (if the instrument, ISIN (if the instrument, ISIN, and instrument)	CUSIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, o		t in U.S. dollars, per 1000 units of the
		e than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements, al	so provide:
For debt securities, also provide:		
Select the category that reflects the transaction (repurchase, reverse	Repurchase	Reverse Repurchase
repurchase). Select "repurchase agreement" if the Fund is the cash lender		
and receives collateral. Select "reverse		
repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.	_	_
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of o	counterparty	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the repure	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of count	erparty (including a cen	tral counterparty).
Name of counterparty.	CME Clearing House	and seamerparty).
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXI	NXD88
d. For futures and forwards (other than forward		
i. Payoff profile, selected from among the	Long	ota), provide.
following (long, short).	8	
ii. Description of reference instrument, as rec	quired by sub-Item C.11	.c.iii.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is

not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. N/A Title of issue. Henry Hub Natural Gas NYMEX iii. Expiration date. 2022-04-27 iv. Aggregate notional amount or contract 37124360.00 value on trade date. ISO Currency Code. United States Dollar v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Light, Sweet Crude Oil NYMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	CLK2
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
00 : : : : : : : : : : : : : : : : : :	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
not available). Indicate the type of identifier	

Item C.2. Amount of each investment. Balance 310 Units Number of contracts Description of other units. b. Currency. Indicate the currency in which the United States Dollar investment is denominated. c. Value. Report values in U.S. dollars. If 0 currency of investment is not denominated in U.S. dollars, provide the exchange rate d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long Short N/A X Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: a. Asset type (short-term investment vehicle Derivative-commodity (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. Other government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. **Commodities Futures** Exchange Item C.5. Country of investment or issuer. a. Report the ISO country code that US corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Yes Item C.7. Liquidity classification information. For portfolio investments of open-end management investment a. companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. **Highly Liquid Investments** ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. **Highly Liquid Investments** Percentage. 100

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

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

lte	em C.8.					
in pu Ad M in w	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ecounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the exestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X	1	2	3	N/A
lte	em C.9. For debt securities					
F	or debt securities, also provide:					
a.	Maturity date.					
b.	Coupon.					
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 					
C.	Currently in default? [Y/N]		Yes		No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No	
f.	For convertible securities, also provide:					
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identified the type.	ce ins fier (if e of ic	trument, ISIN CUSIP, ISIN entifier used	l (if CUSIP , and ticke	o is not availa r are not avai	ble), ticker (if CUSIP ilable).
	 iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant of conversion ratio. 					
	v. Delta (if applicable).					
lte	em C.10. For repurchase and reverse repur	chase	agreement	s, also pro	ovide:	
	or debt securities, also provide:		J	-, ,		
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	epurchase		Reverse Repurchase	
b.	Counterparty.					
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No	1
	ii. If N, provide the name and LEI (if any) of c	ı ounte	party.			1
C.	Tri-party?		es		No	

d. Repurchase rate.

e. Maturity date.	
	g the securities subject to the repurchase agreement (i.e., are subject to the repurchase agreement, those securities may be ii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	d foreign currency contracts) provide:
i. Payoff profile, selected from among the	Long
following (long, short).	Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
	ivative or an index, the description of the reference instrument shall
	e, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Light, Sweet Crude Oil
	NYMEX
iii. Expiration date.	2022-04-20
iv. Aggregate notional amount or contract value on trade date.	31086800.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series	N/A	
trust, report the LEI of the series. c. Title of the issue or description of the investment.	Brent Crude Oil ICE Futures Europe	
d. CUSIP (if any).	N/A	
e. At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN.		
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	CON2	
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	258	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0	
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most closely id	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	Derivative-commodity	
backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		
backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Other	

lte	m C.5. Country of investment or issuer.				
	Report the ISO country code that corresponds to the country where the issuer is organized.	GB			
b.	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.				
lte	m C.6.				
ls	the investment a Restricted Security?	Yes	X	No	
lte	em C.7.				
a.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a	cation(s) for eac CFR 270.22e-	h portfolio inve 4]. For portfolio	estment among the investments with	following
i. ::	Highly Liquid Investments				
ii.	Moderately Liquid Investments				
III.	Less Liquid Investments				
ÍV.	Illiquid Investments			1	
		Highly Liquid Ir	rvestments		
Pe	ercentage.	100			
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) at trade size for each portion of the position	pplicable. noose to indicate in the following ating the portior (3) if the fund of e entire position and (2), a fund w	e the percentag circumstance as separately; (chooses to clas (rather than be	ge amount of a hol s: (1) if portions of (2) if a fund has mu ssify the position th asing it on the size	ding attributable the position have ultiple sub- rough evaluation s it would
Ite	m C.8.				
in pu Ad Mo inv	dicate the level within the fair value hierarchy which the fair value measurements fall rsuant to U.S. Generally Accepted counting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X 1	2	3	N/A
Ιte	m C.9. For debt securities				
Fc	r debt securities, also provide:				
a.	Maturity date.				
b.	Coupon.				
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 				
C.	Currently in default? [Y/N]	Yes		No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes		No	
	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	
	For convertible securities, also provide:			٦	
	i. Mandatory convertible? [Y/N]ii. Contingent convertible? [Y/N]	Yes		No No	
			<u></u>		

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).

iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	urchase agreements,	also provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No	
Value			
ii. If N, provide the name and LEI (if any) of c. Tri-party?	Yes	No	
	103	140	
d. Repurchase rate.			
e. Maturity date.			
 f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i 	are subject to the repu		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of coun	iterparty (including a ce	entral counterparty).	
Name of counterparty.	ICE Clear Europe	1 77	
LEI (if any) of counterparty.	5R6J7JCQRIPQR1E	EP713	
d. For futures and forwards (other than forward	d foreian currency cont	tracts), provide:	
i. Payoff profile, selected from among the following (long, short).	Long		
ii. Description of reference instrument, as re	equired by sub-Item C.1	11.c.iii.	
 If the reference instrument is neither a der include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN ar not available). 	rivative or an index, the ie, as well as CUSIP of	description of the ref	nent, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Brent Crude Oil ICE F Europe	utures	
iii. Expiration date.	2022-04-27		
iv. Aggregate notional amount or contract value on trade date.	26504340.00		
ISO Currency Code.	United States Dollar		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0		
Item C.12. Securities lending.			
a.	Yes	No	

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
c. Title of the issue or description of the investment.	Low Sulphure Gas Oil - ICE Futures Europe
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	QSK2
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	114
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0
 d. Percentage value compared to net assets of the Fund. 	0

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
	C.4. Asset and issuer type. Select the of the following:	cate	gory that mo	st clos	ely id	entifies th	e instrun	nent	among
(e.g othe repu equ con equ deri stru bac con bon	et type (short-term investment vehicle i., money market fund, liquidity pool, or er cash management vehicle), urchase agreement, equity-common, ity-preferred, debt, derivative-inmodity, derivative-credit, derivative-ity, derivative-foreign exchange, vative-interest rate, derivatives-other, ctured note, loan, ABS-mortgage ked security, ABS-asset backed inmercial paper, ABS-collateralized d/debt obligation, ABS-other, inmodity, real estate, other).	De	erivative-com	modity					
gov spo sov othe			ther]			
II C	ther," provide a brief description.		ommodities F kchange	utures					
Item C	2.5. Country of investment or issuer.								
a. Rep	oort the ISO country code that	G	 B]			
	responds to the country where the issue								
b. If di is o cod inve con	rganized. fferent from the country where the issue rganized, also report the ISO country e that corresponds to the country of estment or issuer based on the centrations of the risk and economic osure of the investments.	er _							
Item C	2.6.								
Is the	investment a Restricted Security?		Yes		X	No			
Item C	·]			
a.	Liquidity classification information. For companies, provide the liquidity classi categories as specified in rule 22e-4 [classifications, indicate the percentage	fication 17 CF	on(s) for each R 270.22e-4]	portfoli . For po	o inve	estment am o investme	ong the f	ollow	ing
i.	Highly Liquid Investments								
ii. 	Moderately Liquid Investments								
iii. iv.	Less Liquid Investments Illiquid Investments								
Categ	·	Hio	hly Liquid Inv	estmen	ts				
Percei		100		004111011					
b.	If attributing multiple classification cate listed in the Instructions to Item C.7 is	egorie	s to the holdi	ng, indi	cate v	vhich of the	e three cir	cums	stances
	Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tradvisers with differing liquidity views; of how long it would take to liquidate treasonably anticipated trading). In (1) trade size for each portion of the position	choos ly in t eating or (3) he en and (se to indicate he following og the portions if the fund ch	circumst separa ooses to rather th	tances tely; (o clas nan ba	s: (1) if por 2) if a fund sify the po asing it on	tions of th has mult sition thro the sizes	ie pos iple s ough it wo	sition have sub- evaluation uld
Item C	2.8.								
Indicatin which pursua Accourage Measurinvesti	te the level within the fair value hierarch ch the fair value measurements fall ant to U.S. Generally Accepted nting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the	у	X 1		2		3		N/A
praction	cal expedient).								

For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes No or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] Yes No ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse transaction (repurchase, reverse Repurchase repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most **Future** closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. ICE Clear Europe

Item C.9. For debt securities

d. For futures and forwards (other than forwar	d foreign currency contracts), provide:
 i. Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	equired by sub-Item C 11 c iii
If the reference instrument is neither a der include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Low Sulphure Gas Oil - ICE Futures Europe
iii. Expiration date.	2022-05-12
iv. Aggregate notional amount or contract value on trade date.	11491200.00
ISO Currency Code.	United States Dollar
Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	
NPORT-P: Part C: Sch	nedule of Portfolio Investments
Depart the fallowing information of the fallowing information	
Report the following information for the Fund a	and its consolidated subsidiaries.

LEI (if any) of counterparty. 5R6J7JCQRIPQR1EEP713

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
Title of the issue or description of the investment.	RBOB Unleaded Gasoline - NYMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	XBK2

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	68	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0	
used to calculate value. d. Percentage value compared to net assets of the Fund.	0	
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most closely id	lentifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Derivative-commodity	
If "other," provide a brief description.		
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futures	
, I	Exchange	
None O. F. Country of investment and an investment		
Item C.5. Country of investment or issuer.	luo.	7
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		

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 classifications, indicate the percentage a					s with multiple liquidity
i.	Highly Liquid Investments	moui	it attributab	ie to eacii (Jiassiiicatioii.	
ii.	Moderately Liquid Investments					
iii.	• •					
iv.						
Ca		 Highly	/ Liquid Inv	estments		
		100	· · ·			
			. 41 11-1:			44
b.	If attributing multiple classification categoristed in the Instructions to Item C.7 is applications to Item C.7 Funds may cheet to multiple classification categories only it differing liquidity features that justify treat advisers with differing liquidity views; or (of how long it would take to liquidate the reasonably anticipated trading). In (1) and trade size for each portion of the position	oplical cose to in the ting the (3) if to entire and (2),	ole. to indicate to following one portions the fund chose position (reposition).	he percent ircumstanc separately; ooses to cla ather than	age amount o es: (1) if porti (2) if a fund h assify the posi basing it on th	of a holding attributable ons of the position have nas multiple sub- ition through evaluation ne sizes it would
lte	em C.8.		_			
in pu Ad Ma in wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ecounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the actical expedient).	X	1	2	3	N/A
lte	em C.9. For debt securities					
Fo	or debt securities, also provide:					
a.	Maturity date.					
b.	Coupon.					
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 					
C.	Currently in default? [Y/N]		Yes		No	
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		No	
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No	
f.	For convertible securities, also provide:				_	
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, incommon denominated, as well as CUSIP of reference and ISIN are not available), or other identification of the reference and is incommon description of the reference and is incommon description. Conversion ratio per US\$1000 notional, or, relevant currency, indicating the relevant conversion of the reference instrument, incommon description.	ce ins ier (if e of id , if bo	trument, IS CUSIP, ISI lentifier use nd currency	IN (if CUSI N, and ticked. d. / is not in U	P is not availa er are not ava I.S. dollars, pe	able), ticker (if CUSIP illable). er 1000 units of the
	conversion ratio.	_				
	v. Delta (if applicable).					
lte	em C.10. For repurchase and reverse repurc	chase	agreeme	nts, also pi	rovide:	
Fo	or debt securities, also provide:					
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the	R	epurchase		Reverse Repurchase)
	cash borrower and posts collateral.					

b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	f Yes No
ii. If N, provide the name and LEI (if any) of	f counterparty.
c. Tri-party?	Yes No
d. Repurchase rate.	
· ·	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may liii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forwar	
 Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	required by sub-Item C.11.c.iii.
include the name of issuer and title of issu	erivative or an index, the description of the reference instrument saue, as well as CUSIP of the reference instrument, ISIN (if CUSIP are not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	RBOB Unleaded Gasoline -
	NYMEX
iii. Expiration date.	2022-04-29
iv. Aggregate notional amount or contract value on trade date.	8998970.40
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation.	
Depreciation shall be reported as a negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	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? 	d Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by	
the Fund?	Yes X No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.			
a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	ULS Diesel - NYMEX		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	HOK2		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	61		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0		
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the			rivatives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most closely id	entifies the instru	ment amonç
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other,	Derivative-commodity		

structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

		-
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other	
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that	US	
corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		
 a. Liquidity classification information. For procompanies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage at the information. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments 	cation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
iv. Illiquid Investments		
	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification categ listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) at trade size for each portion of the position	pplicable. poose to indicate the percentage in the following circumstances ating the portions separately; ((3) if the fund chooses to class e entire position (rather than beind (2), a fund would classify using the position (classify using the position).	ge amount of a holding attributable s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
Item C.8.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
 e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the 	Yes	No

Fund has the option of electing in-kind payment and has elected to be paid in-kind	d.		
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument, denominated, as well as CUSIP of refere and ISIN are not available), or other ider If other identifier provided, indicate the to	rence instrument, ISIN entifier (if CUSIP, ISIN,	(if CUSIP is not available), tic	
•	• •	t !:-	
 iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio. 			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	ourchase agreements	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. 	f Yes	No	
Value			
ii. If N, provide the name and LEI (if any) of c. Tri-party?	Yes	No	
		140	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concernin collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-	er are subject to the re		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
b. Counterparty.			
i. Provide the name and LEI (if any) of cour	interparty (including a	central counterparty).	
Name of counterparty.	CME Clearing Hou	,	
LEI (if any) of counterparty.	LCZ7XYGSLJUHF		
d. For futures and forwards (other than forwar	ard foreign currency co	ntracts) provide:	
i. Payoff profile, selected from among the following (long, short).		muacis), provide.	
ii. Description of reference instrument, as re	equired by sub-Item C	C.11.c.iii.	
 If the reference instrument is neither a de include the name of issuer and title of issu not available), ticker if (CUSIP and ISIN a not available). 	sue, as well as CUSIP	of the reference instrument, IS	SIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	ULS Diesel - NYME	X	
iii. Expiration date.	2022-04-29		

iv. Aggregate notional amount or contract value on trade date.	8610625.80	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0	
Item C.12. Securities lending.		
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes X No	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities on loan.		
NPORT-P: Part C: Sch	edule of Portfolio Inv	estments/
Report the following information for the Fund at	nd its consolidated subsidiaries.	
Item C.1. Identification of investment.		
Item C.1. Identification of investment. a. Name of issuer (if any).	N/A	
 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 	N/A N/A Live Cattle - CME	
 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 Live Cattle - CME	
 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 Live Cattle - CME N/A	
 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 Live Cattle - CME N/A	
 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 identifiers: 	N/A Live Cattle - CME N/A	
 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 identifiers: Identifier. 	N/A Live Cattle - CME N/A	
 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 identifiers: Identifier. ISIN. 	N/A Live Cattle - CME N/A ISIN Ticker (if ISIN is not	
 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 identifiers: Identifier. ISIN. Identifier. 	N/A Live Cattle - CME N/A ISIN Ticker (if ISIN is not available)	
 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 identifiers: Identifier. ISIN. Identifier. Ticker (if ISIN is not available). 	N/A Live Cattle - CME N/A ISIN Ticker (if ISIN is not available) LCM2 Other unique identifier (if ticker and ISIN are not available). Indicate the type	
 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 identifiers: 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 	N/A Live Cattle - CME N/A ISIN Ticker (if ISIN is not available) LCM2 Other unique identifier (if ticker and ISIN are not available). Indicate the type	
 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 identifiers: 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 Live Cattle - CME N/A ISIN Ticker (if ISIN is not available) LCM2 Other unique identifier (if ticker and ISIN are not available). Indicate the type	
 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 identifiers: 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 Live Cattle - CME N/A ISIN Ticker (if ISIN is not available) LCM2 Other unique identifier (if ticker and ISIN are not available). Indicate the type	
 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 identifiers: 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 Live Cattle - CME N/A ISIN Ticker (if ISIN is not available) LCM2 Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
 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 identifiers: 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. Balance 	N/A Live Cattle - CME N/A ISIN Ticker (if ISIN is not available) LCM2 Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	

0

c.

Value. Report values in U.S. dollars. If		
currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.		
d. Percentage value compared to net assets of	0	
the Fund.		
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the ceeach of the following:	ategory that most closely id	entifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity	
 Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 	Other	
If "other," provide a brief description.	Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that	US	
corresponds to the country where the issuer is organized.	03	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		
 Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a 	cation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification categ listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may ch	pplicable.	

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

Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities	X 1	2 3	N/A
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			
c. Currently in default? [Y/N]	Yes	No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identification of the result of the result in the result of the result in the result of the result	ce instrument, ISIN (if Clifer (if CUSIP, ISIN, and e of identifier used.	USIP is not availat ticker are not avail in U.S. dollars, per	ole), ticker (if CUSIP able). 1000 units of the
conversion ratio. v. Delta (if applicable).			
,, ,			
Item C.10. For repurchase and reverse repur	cnase agreements, also	o provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of cc. Tri-party?	Yes	No	
		140	
d. Repurchase rate.			
e. Maturity date.			
 f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. 	re subject to the repurch		
Item C.11. For derivatives, also provide:			
 Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, 	Future		

option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
b. Counterparty.	
i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	d foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long
include the name of issuer and title of issue	quired by sub-Item C.11.c.iii. ivative or an index, the description of the reference instrument shall e, as well as CUSIP of the reference instrument, ISIN (if CUSIP is e not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Live Cattle - CME
iii. Expiration date.	2022-06-30
iv. Aggregate notional amount or contract	10860300.00
value on trade date.	10800300.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	Yes X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities on loan.	
NDODT D. Dort C. Sob	adula of Dartfalia Investments
NPORT-P. Part C. Scri	edule of Portfolio Investments
Report the following information for the Fund a	nd its consolidated subsidiaries.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a	N/A
holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment.	Lean Hogs - CME
d CUSIP (if any)	N/A

e. At least one of the following other identifiers:

Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	LHM2		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the ty of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.		_	
Balance	161		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate 	0		
used to calculate value. d. Percentage value compared to net assets of the Fund.	0		
Item C.3. Indicate payoff profile among the f	ollowing categories (lone		r derivatives,
respond N/A to this Item and respond to the			2.11.
			X N/A
Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle	relevant payoff profile q	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Long category that most closel	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized	Long category that most closel	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Long category that most closel	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Long category that most closel	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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,	Long Long Long Derivative-commodity	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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.	category that most closel Derivative-commodity Other Commodities Futures	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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.	category that most closel Derivative-commodity Other Commodities Futures Exchange	Short	X N/A
respond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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.	category that most closel Derivative-commodity Other Commodities Futures Exchange	Short	X N/A

Item C.6.									
Is the inve	estment a Restricted Security?		Yes		X	No			
Item C.7.									
co ca cla	quidity classification information. For impanies, provide the liquidity classif itegories as specified in rule 22e-4 [1 assifications, indicate the percentage	icatio ∣7 CFI	n(s) for each R 270.22e-4	portfolion]. For po	o inve ortfolio	stment a investm	mong the ents with	followi	ng
	ghly Liquid Investments								
	oderately Liquid Investments								
	ess Liquid Investments quid Investments								
Category.		High	nly Liquid Inv	estman:	te				
Percentag		100	ny Liquid inv	Courion					
b. If	attributing multiple classification cate	gories		ng, indi	cate w	hich of th	ne three o	circums	tances
In to dit ac of re	ted in the Instructions to Item C.7 is structions to Item C.7 Funds may confirm the classification categories on Iffering liquidity features that justify treatures with differing liquidity views; confirm the long it would take to liquidate the asonably anticipated trading). In (1) and each size for each portion of the position	choose by in the eating or (3) in e ent and (2	e to indicate ne following of the portions f the fund ch ire position (circumst separationses to rather th	ances tely; (2 o class nan ba	s: (1) if po 2) if a fun sify the p asing it or	ortions of ad has mu osition th a the size	the pos Iltiple si rough e s it wou	ition have ub- evaluation ild
Item C.8.									
in which the pursuant of Accounting Measuren investmer with it (i.e.	ne level within the fair value hierarch; he fair value measurements fall to U.S. Generally Accepted g Principles 7(ASC 820, Fair Value nent). [1/2/3] Report "N/A" if the nt does not have a level associated , net asset value used as the expedient).	У	1	2	2		3		N/A
•	For debt securities								
	securities, also provide:								
a. Maturit									
b. Coupor									
i. Sele refle	ect the category that most closely ects the coupon type among the wing (fixed, floating, variable, none).								
	ualized rate.								
c. Curren	tly in default? [Y/N]		Yes			No			
or have	ere any interest payments in arrears any coupon payments been legally d by the issuer? [Y/N]		Yes			No			
[Y/N] E kind bu Fund h paymei	portion of the interest paid in kind? nter "N" if the interest may be paid in t is not actually paid in kind or if the as the option of electing in-kind nt and has elected to be paid in-kind		Yes			No			
	nvertible securities, also provide:		٦.,			1			
i. Man	datory convertible? [Y/N]		Yes			No			
ii. Con	tingent convertible? [Y/N]		Yes			No			
deno and	cription of the reference instrument, in the community of the reference instrument, is of the community of t	ence ir itifier (nstrument, IS if CUSIP, IS	SIN (if C IN, and	USIP	is not ava	ailable), ti	icker (if	
relev	version ratio per US\$1000 notional, want currency, indicating the relevant version ratio.								
v. Delt	a (if applicable).								
Item C 10). For repurchase and reverse repu	ircha	sa saroomo	nte alc	o nro	vida.			
		ai Cild	se ayı eenie	iiio, dis	o hio	vide.			
	securities, also provide:		Repurchase						
a.			r chairtigs	·					

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.		Reverse Repurchase
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the repurch	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of count	erparty (including a centr	ral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXN	XD88
d. For futures and forwards (other than forward	foreign currency contract	cts), provide:
 Payoff profile, selected from among the following (long, short). 	Long	
ii. Description of reference instrument, as re-	quired by sub-Item C.11.	c.iii.
 If the reference instrument is neither a deri include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN are not available). 	e, as well as CUSIP of th	e reference instrument, ISIN (if CUSIP is
Name of issuer.	N/A	
Title of issue.	Lean Hogs - CME	
iii. Expiration date.	2022-06-14	
iv. Aggregate notional amount or contract		
value on trade date.	7768250.00	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0	
Item C.12. Securities lending.		
a. Does any amount of this investment	Yes	X No
represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	163	X No
representing cash collateral.		
b. Does any portion of this investment		X No
represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No
as a Fund asset and received for loaned	Yes	

If yes, provide the value of the securities	II.		
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: Scho	edule of Por	tfolio Inv	estments
Report the following information for the Fund ar	nd its consolidated subsic	diaries.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Soft Wheat - CBOT		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	W K2		
Identifier.	Other unique identifier (ticker and ISIN are not available). Indicate the of identifier used	`	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment. Balance	000		
Units	232		
	Number of contracts		
Description of other units.	<u></u>		
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0		
d. Percentage value compared to net assets of the Fund.	0		
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the			
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most close	ely identifies the	instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange,	Derivative-commodity		

derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.			
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other		
If "other," provide a brief description.	Commodities Future Exchange	S	
Item C.5. Country of investment or issuer.			
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US		
b. If different from the country where the issued is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	r		
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
 a. Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage i. Highly Liquid Investments 	ication(s) for each portf 7 CFR 270.22e-4]. For	folio investment am portfolio investmer	ong the following at the multiple liquidity
ii. Moderately Liquid Investmentsiii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	Highly Liquid Investm	ents	
Percentage.	100		
b. If attributing multiple classification cate listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may constructed to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	applicable. Thoose to indicate the p y in the following circur eating the portions sepa or (3) if the fund choose the entire position (rathe and (2), a fund would cl	ercentage amount nstances: (1) if port arately; (2) if a fund s to classify the pos r than basing it on t	of a holding attributable ions of the position have has multiple sub- sition through evaluation the sizes it would
Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	y x 1	2	N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			7
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:	Va.	N.
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, in denominated, as well as CUSIP of refere and ISIN are not available), or other ident If other identifier provided, indicate the ty iv. Conversion ratio per US\$1000 notional, or	nce instrument, ISIN (if tifier (if CUSIP, ISIN, an pe of identifier used. or, if bond currency is no	CUSIP is not available), ticker (if CUSIP d ticker are not available). ot in U.S. dollars, per 1000 units of the
conversion ratio.	currency. If there is mo	re than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements. a	Iso provide:
For debt securities, also provide:	3 , .	
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
h Countarnarty		
b. Counterparty.	V ₂ -	M-
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the repur	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of count	terparty (including a cen	itral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXX	NXD88
d. For futures and forwards (other than forward	foreign currency contra	acts), provide:
Payoff profile, selected from among the following (long, short).	Long	
ii. Description of reference instrument, as re	quired by sub-Item C.11	I.c.iii.
·	•	description of the reference instrument shal

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

Name of issuer.	N/A	
Title of issue.	Soft Wheat - CBOT	
iii. Expiration date.	2022-05-13	
iv. Aggregate notional amount or contract value on trade date.	11669600.00	
ISO Currency Code.	United States Dollar	
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes	X No
If Yes, provide the value of the securities or loan.		
NPORT-P: Part C: Sch	edule of Port	folio Inve
Report the following information for the Fund a	and its consolidated subsidia	aries.
Item C.1. Identification of investment.		

estments

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Hard Red Winter Wheat Kansas - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	KWK2
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	131

Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated	0	
in U.S. dollars, provide the exchange rate used to calculate value.d. Percentage value compared to net assets of the Fund.	0	
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the caeach of the following:	ategory that most closely ide	entifies the instrument among
a. Asset type (short-term investment vehicle	Derivative-commodity	
(e.g., money market fund, liquidity pool, or other cash management vehicle),		
repurchase agreement, equity-common,		
equity-preferred, debt, derivative- commodity, derivative-credit, derivative-		
equity, derivative-foreign exchange,		
derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage		
backed security, ABS-asset backed		
commercial paper, ABS-collateralized		
bond/debt obligation, ABS-other, commodity, real estate, other).		
If "other," provide a brief description.		
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,	Other	
other).		
If "other," provide a brief description.	Commodities Futures Exchange	
	Exchange	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that	US	
corresponds to the country where the issuer is organized.		
b. If different from the country where the issuer is organized, also report the ISO country		
code that corresponds to the country of		
investment or issuer based on the concentrations of the risk and economic		
exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		
 Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a 	cation(s) for each portfolio inve CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments	Historia (1)	
	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification categ	ories to the holding, indicate w	hich of the three circumstances

listed in the Instructions to Item C.7 is applicable.

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

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

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

f.

Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most **Future** closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty). Name of counterparty. **CME Clearing House** LEI (if any) of counterparty. LCZ7XYGSLJUHFXXNXD88 d. For futures and forwards (other than forward foreign currency contracts), provide: i. Payoff profile, selected from among the Long following (long, short). ii. Description of reference instrument, as required by sub-Item C.11.c.iii. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. N/A Title of issue. Hard Red Winter Wheat Kansas - CBOT iii. Expiration date. 2022-05-13 iv. Aggregate notional amount or contract 6744862.50 value on trade date. ISO Currency Code. **United States Dollar** v. Unrealized appreciation or depreciation. 0 Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment Yes No represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. b. Does any portion of this investment Yes represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by No Yes

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

loan.

If Yes, provide the value of the securities on

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

b. LEI (if any) of issuer. In the case of a	N/A		
holding in a fund that is a series of a series trust, report the LEI of the series.			
c. Title of the issue or description of the investment.	Corn - CBOT		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	C K2		
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	563		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated	0		
in U.S. dollars, provide the exchange rate			
	0		
in U.S. dollars, provide the exchange rate used to calculate value.d. Percentage value compared to net assets of the Fund.Item C.3. Indicate payoff profile among the f	ollowing categories (long, s		
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the	ollowing categories (long, s relevant payoff profile ques	tion in Item C.1	1.
in U.S. dollars, provide the exchange rate used to calculate value.d. Percentage value compared to net assets of the Fund.Item C.3. Indicate payoff profile among the f	ollowing categories (long, s		
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the	ollowing categories (long, s relevant payoff profile ques	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle	ollowing categories (long, s relevant payoff profile ques	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange,	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id Derivative-commodity	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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,	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id Derivative-commodity	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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.	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id Derivative-commodity Other Commodities Futures	tion in Item C.1 Short	1. X N/A
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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).	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely id Derivative-commodity Other Commodities Futures	tion in Item C.1 Short	1. X N/A

	Report the ISO country code that orresponds to the country where the issuer	US	3				
įs	s organized.	_				1	
is	different from the country where the issue						
	ode that corresponds to the country of overtheat or issuer based on the						
	oncentrations of the risk and economic xposure of the investments.						
	n C.6.						
Is th	ne investment a Restricted Security?		Yes		X	No	
lter	n C.7.		1	,		1	
a.	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage	catio 7 CF	n(s) for each R 270.22e-4	portfolic]. For po	inve rtfolic	estment among the investments with	e following
i.	Highly Liquid Investments						
ii. 	Moderately Liquid Investments						
iii. iv.	Less Liquid Investments Illiquid Investments						
	egory.	Hig	hly Liquid Inv	/estment	S		
Per	centage.	100					
b.	If attributing multiple classification cate	gorie	s to the hold	ing, indic	ate v	which of the three	circumstances
	listed in the Instructions to Item C.7 is a						
	Instructions to Item C.7 Funds may c to multiple classification categories only						
	differing liquidity features that justify tre	ating	the portions	separat	ely; (2) if a fund has m	ultiple sub-
	advisers with differing liquidity views; o of how long it would take to liquidate th						
	reasonably anticipated trading). In (1) a trade size for each portion of the position		2), a fund wo	uld class	sify us	sing the reasonab	ly anticipated
Iten	1 C.8.	JII.					
	cate the level within the fair value hierarchy	′ [X 1	2	2	3	N/A
	hich the fair value measurements fall suant to U.S. Generally Accepted	'-					
	ounting Principles 7(ASC 820, Fair Value						
	asurement). [1/2/3] Report "N/A" if the estment does not have a level associated						
	it (i.e., net asset value used as the ctical expedient).						
•	n C.9. For debt securities						
For	debt securities, also provide:						
a. N	laturity date.						
b. C	Coupon.						
i.	Select the category that most closely reflects the coupon type among the						
	following (fixed, floating, variable, none).						
ii	. Annualized rate.						
	Numerally in defaultO D/AII		V			NI-	
c. C	Currently in default? [Y/N]		Yes			No	
d A	re there any interest payments in arrears		Yes			No	
С	r have any coupon payments been legally		103			140	
	eferred by the issuer? [Y/N] s any portion of the interest paid in kind?		Yes			No	
[Y/N] Enter "N" if the interest may be paid in		100			140	
	ind but is not actually paid in kind or if the und has the option of electing in-kind						
	ayment and has elected to be paid in-kind.						
	or convertible securities, also provide:				_	1 N -	
İ.	,		Yes			No	
ii	Contingent convertible? [Y/N]		Yes			No	
ii	 Description of the reference instrument, i denominated, as well as CUSIP of refere 						
	and ISIN are not available), or other iden						
	If other identifier provided indicate the ty	na of	identifier us	od			

Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	ourchase agreements, a	ılso provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	•
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	1
ii. If N, provide the name and LEI (if any) of	f counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i-	r are subject to the repur		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of cou	nterparty (including a cer	ntral counterparty).	
Name of counterparty.	CME Clearing House		
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXX	(NXD88	
d. For futures and forwards (other than forwards)	rd foreign currency contr	acts), provide:	
 Payoff profile, selected from among the following (long, short). 	Long		
ii. Description of reference instrument, as r	required by sub-Item C 1	1 c iii	
 If the reference instrument is neither a de include the name of issuer and title of issuer not available), ticker if (CUSIP and ISIN a not available). 	rivative or an index, the ue, as well as CUSIP of	description of the rethe	ment, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Corn - CBOT		
iii. Expiration date.	2022-05-13		
iv. Aggregate notional amount or contract value on trade date.	21077312.50		
ISO Currency Code.	United States Dollar		
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0		
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No	

If Yes, provide the value of the investment representing cash collateral.			
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	X No	
If Yes, provide the value of the securities on loan.			
NPORT-P: Part C: Sch	edule of Port	folio	Investments
Report the following information for the Fund ar	nd its consolidated subsidia	aries.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the	N/A Soybeans - CBOT		
investment.			
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	S K2		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the ty of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	253		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0		
 d. Percentage value compared to net assets of the Fund. 	0		
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the			
Payoff profile.	Long	Shor	t X N/A

a. Asset type (short-term investment vehicle	
 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futures Exchange
Item C.5. Country of investment or issuer.	
 a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	US
Item C.6.	
Is the investment a Restricted Security?	Yes X No
companies, provide the liquidity classific categories as specified in rule 22e-4 [17]	portfolio investments of open-end management investment cation(s) for each portfolio investment among the following 'CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
 i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments 	
ii. Moderately Liquid Investmentsiii. Less Liquid Investmentsiv. Illiquid Investments	Highly Liquid Investments
ii. Moderately Liquid Investmentsiii. Less Liquid Investments	Highly Liquid Investments 100
 ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may change to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a 	pories to the holding, indicate which of the three circumstances pplicable. noose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have ating the portions separately; (2) if a fund has multiple sub-(3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
 ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may change to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position 	pories to the holding, indicate which of the three circumstances pplicable. noose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have ating the portions separately; (2) if a fund has multiple sub-(3) if the fund chooses to classify the position through evaluation e entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
 ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may change to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a 	pories to the holding, indicate which of the three circumstances pplicable. poose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have ating the portions separately; (2) if a fund has multiple sub- (3) if the fund chooses to classify the position through evaluation entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated in.
 ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may change to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the 	pories to the holding, indicate which of the three circumstances pplicable. proose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have ating the portions separately; (2) if a fund has multiple sub- (3) if the fund chooses to classify the position through evaluation entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated in.
 ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification categoristed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may change to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). 	pories to the holding, indicate which of the three circumstances pplicable. proose to indicate the percentage amount of a holding attributable in the following circumstances: (1) if portions of the position have ating the portions separately; (2) if a fund has multiple sub- (3) if the fund chooses to classify the position through evaluation entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated in.

h	. Coupon.					
	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
	ii. Annualized rate.					
C.	Currently in default? [Y/N]		Yes		No	
d	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		No	
е	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No	
f.	For convertible securities, also provide: i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes	\vdash	No	
	 iii. Description of the reference instrument, in denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typiv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio. 	nce ins ifier (if be of ic r, if bo	strument, ISIN (if Cl CUSIP, ISIN, and dentifier used. nd currency is not	USIP ticker in U.S	is not availat are not avail 6. dollars, per	ole), ticker (if CUSIP lable).
	v. Delta (if applicable).					
lt	em C.10. For repurchase and reverse repu	rchase	e agreements, also	o pro	vide:	
	or debt securities, also provide:	onas	o agreements, also	o pio	viac.	
а	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	R	tepurchase		Reverse Repurchase	
b	. Counterparty.					
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No	
	ii. If N, provide the name and LEI (if any) of o	counte	rparty.			
C.	Tri-party?	Y	'es		No	
d	. Repurchase rate.					
е	. Maturity date.					
f.	Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-iii	are sub				
lt	em C.11. For derivatives, also provide:					
а	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Futur	e			
b	. Counterparty.					
	i. Provide the name and LEI (if any) of count	erparty	/ (including a centra	al cou	ınterparty).	
	Name of counterparty.	CME	Clearing House			
	LEI (if any) of counterparty.	LCZ7	'XYGSLJUHFXXN	XD88		
d	. For futures and forwards (other than forward	foreig	n currency contrac	ts), pr	ovide:	
	· ·	Long	,	771		

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

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.
- 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A
Title of issue.	Soybeans - CBOT
iii. Expiration date.	2022-05-13
iv. Aggregate notional amount or contract value on trade date.	20470862.50
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the investment.	N/A Soybean Oil - CBOT
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	BOK2
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	273	
Units	Number of contracts	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0	
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the		
Payoff profile.	Long	Short X N/A
Item C.4. Asset and issuer type. Select the c each of the following:	ategory that most closely	identifies the instrument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	Other Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US	
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.		
a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage at the companies.]	cation(s) for each portfolio in CFR 270.22e-4]. For portfo	vestment among the following lio investments with multiple liquidit

i.

ii.

iii.

Highly Liquid Investments

Less Liquid Investments

Moderately Liquid Investments

iv.	Illiquid Investments			
Categ	ory.	Highly Liquid Investr	ments	
Perce	ntage.	100		
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a		indicate which of the	e three circumstances
	Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	y in the following circuating the portions sep r (3) if the fund choos e entire position (rath and (2), a fund would	imstances: (1) if por parately; (2) if a func es to classify the po er than basing it on	tions of the position have I has multiple sub- sition through evaluation the sizes it would
Item (C.8.			
in which	te the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted inting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the cal expedient).	X 1	2	3 N/A
Item (C.9. For debt securities			
For de	ebt securities, also provide:			_
a. Ma	turity date.			
b. Cou	upon.			_
r f	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.			
c. Cur	rently in default? [Y/N]	Yes	No	
or h	there any interest payments in arrears have any coupon payments been legally erred by the issuer? [Y/N]	Yes	No	
[Y/l kind Fur	Inny portion of the interest paid in kind? N] Enter "N" if the interest may be paid in did but is not actually paid in kind or if the and has the option of electing in-kind ment and has elected to be paid in-kind.		No	
f. For	convertible securities, also provide:			
i. I	Mandatory convertible? [Y/N]	Yes	No	
ii. (Contingent convertible? [Y/N]	Yes	No	
ć	Description of the reference instrument, in denominated, as well as CUSIP of referent and ISIN are not available), or other ident If other identifier provided, indicate the type	nce instrument, ISIN (tifier (if CUSIP, ISIN, a	(if CUSIP is not ava	ilable), ticker (if CUSIP
	Conversion ratio per US\$1000 notional, c		not in LLS dollars	per 1000 units of the
1	relevant currency, indicating the relevant conversion ratio.			
v. I	Delta (if applicable).			
Item (C.10. For repurchase and reverse repu	rchase agreements,	also provide:	
For de	ebt securities, also provide:			
trar rep agr and rep	ect the category that reflects the neaction (repurchase, reverse urchase). Select "repurchase eement" if the Fund is the cash lender directives collateral. Select "reverse urchase agreement" if the Fund is the sh borrower and posts collateral.	Repurchase	Reverse Repurcha	se
b. Cou	unterparty.			
Y	Cleared by central counterparty? [Y/N] If /, provide the name of the central counterparty. /alue	Yes	No	
V	uiuo			

	f counterparty.
c. Tri-party?	Yes No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., er are subject to the repurchase agreement, those securities may be -iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
b. Counterparty.	
i. Provide the name and LEI (if any) of cour	interparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forwards	 urd foreign currency contracts), provide:
 i. Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	required by sub-Item C.11.c.iii.
include the name of issuer and title of issunct available), ticker if (CUSIP and ISIN and available).	erivative or an index, the description of the reference instrument shal sue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Soybean Oil - CBOT
	Coybean Oil - CDO I
iii. Expiration date.	2022-05-13
iii. Expiration date.iv. Aggregate notional amount or contract value on trade date.	
iv. Aggregate notional amount or contract	2022-05-13
iv. Aggregate notional amount or contract value on trade date.	2022-05-13 11456172.00 United States Dollar
 iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	2022-05-13 11456172.00 United States Dollar
iv. Aggregate notional amount or contract value on trade date.ISO Currency Code.v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	2022-05-13 11456172.00 United States Dollar
 iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral 	2022-05-13 11456172.00 United States Dollar 0 Yes X No
 iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 	2022-05-13 11456172.00 United States Dollar 0 Yes X No
 iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 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 	2022-05-13 11456172.00 United States Dollar 0 Yes X No
 iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 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? If yes, provide the value of the securities 	2022-05-13 11456172.00 United States Dollar 0 Yes
 iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 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? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by 	2022-05-13 11456172.00 United States Dollar 0 Yes X No Yes X No

NPORT-P: Part C: Schedule of Portfolio Investments

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series	N/A		
trust, report the LEI of the series.		-	
 c. Title of the issue or description of the investment. 	Soybean Meal - CBOT		
d. CUSIP (if any).	N/A]	
e. At least one of the following other identifiers:		_	
Identifier.	ISIN	1	
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	SMK2	1	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	260		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate 	0		
d. Percentage value compared to net assets of the Fund.	0		
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the			
Payoff profile.	Long	Short X N/A	
Item C.4. Asset and issuer type. Select the caeach of the following:	ategory that most closely i	dentifies the instrument amon	g
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or 			
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative-	Derivative-commodity		
repurchase agreement, equity-common, equity-preferred, debt, derivative-	Derivative-commodity		
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).	Other		

	Commodities Futures Exchange	
Item C.5. Country of investment or issuer.		
 a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	US	
Item C.6.		
Is the investment a Restricted Security?	Yes	No
Item C.7.	X	
 a. Liquidity classification information. For proceedings of companies, provide the liquidity classificate as specified in rule 22e-4 [17] classifications, indicate the percentage i. Highly Liquid Investments 	cation(s) for each portfolio inve 7 CFR 270.22e-4]. For portfolio	estment among the following o investments with multiple liquidity
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	Highly Liquid Investments	
Percentage.	100	
listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	noose to indicate the percentage in the following circumstances ating the portions separately; (a) if the fund chooses to clast e entire position (rather than beind (2), a fund would classify upon	s: (1) if portions of the position have 2) if a fund has multiple sub- sify the position through evaluation asing it on the sizes it would
Item C.8.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.			
iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevan conversion ratio.		in U.S. dollars, per 1000 units of the than one conversion ratio, provide each	
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	urchase agreements. als	o provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No	
Value	i acuntarnartu		
ii. If N, provide the name and LEI (if any) ofc. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concernin collateral). If multiple securities of an issuel aggregated in responding to Items C.10.f.i-	r are subject to the repurch		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of cour	nterparty (including a centr	al counterparty).	
Name of counterparty.	CME Clearing House		
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXN	XD88	
d. For futures and forwards (other than forwards		ts), provide:	
 Payoff profile, selected from among the following (long, short). 	Long		
ii. Description of reference instrument, as re	equired by sub-Item C.11.c	e.iii.	
 If the reference instrument is neither a de include the name of issuer and title of issuer not available), ticker if (CUSIP and ISIN a not available). 	ue, as well as CUSIP of the	e reference instrument, ISIN (if CUSIP is	
Name of issuer.	N/A		
Title of issue.	Soybean Meal - CBOT		
iii. Expiration date.	2022-05-13		
iv. Aggregate notional amount or contract value on trade date.	12155000.00		
ISO Currency Code.	United States Dollar		
Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0		

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
c. Title of the issue or description of the investment.	High Grade Primary Aluminum - LME
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	LAK22
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	177
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	0
used to calculate value.	

respond N/A to this Item and respond to the Payoff profile.	Long	7	Short	X N/A
a dyon prome.	Long		GHOIT	
tem C.4. Asset and issuer type. Select the each of the following:	category that mos	st closely id	lentifies the inst	rument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	Derivative-comn	nodity		
repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized				
bond/debt obligation, ABS-other, commodity, real estate, other).			-	
If "other," provide a brief description.				
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Other			
If "other," provide a brief description.	Commodities Fu Exchange	tures		
Item C.5. Country of investment or issuer.				
Report the ISO country code that corresponds to the country where the issue	GB			
is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic	r			
exposure of the investments.				
s the investment a Restricted Security?	Yes	X	No	
tem C.7.		_ X		
a. Liquidity classification information. For companies, provide the liquidity classificated in rule 22e-4 [1 classifications, indicate the percentage	ication(s) for each 7 CFR 270.22e-4].	portfolio inve For portfolio	estment among the investments with	e following
 Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments 				
v. Illiquid Investments				
Category.	Highly Liquid Inve	estments		
Percentage.	100			
o. If attributing multiple classification cate listed in the Instructions to Item C.7 is		ıg, indicate v	which of the three	circumstances
Instructions to Item C.7 Funds may of to multiple classification categories onl differing liquidity features that justify treadvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	choose to indicate to the following of the portions for (3) if the fund choice entire position (7) and (2), a fund would be contined to the fund th	rcumstance separately; (loses to clas ather than b	s: (1) if portions o (2) if a fund has mades if a fund has mades if a fund has mades if asing it on the siz	f the position ha nultiple sub- hrough evaluation es it would
tem C.8.				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated	y X 1	2	3	N/A

with it (i.e., net asset value used as the practical expedient).			
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			
c. Currently in default? [Y/N]	Yes	No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identifier provided, indicate the typiv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio. 	ce instrument, ISIN (if C fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is not	USIP is not availal ticker are not avai in U.S. dollars, pe	ble), ticker (if CUSIP lable).
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, als	o provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c	ounterparty.		l
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	re subject to the repurch		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			

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

LEI (if any) of counterparty.	213800L8AQD59D3JRW81								
d. For futures and forwards (other than forward	d foreign currency contracts), provide:								
 Payoff profile, selected from among the following (long, short). 	Long								
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.								
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument sha include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).									
Name of issuer.	N/A								
Title of issue.	High Grade Primary Aluminum - LME								
iii. Expiration date.	2022-05-16								
iv. Aggregate notional amount or contract value on trade date.	15430461.75								
ISO Currency Code.	United States Dollar								
Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0								
Item C.12. Securities lending.									
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No								
If Yes, provide the value of the investment representing cash collateral.									
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? 	Yes X No								
If yes, provide the value of the securities representing non-cash collateral.									
c. Is any portion of this investment on loan by the Fund?	Yes X No								
If Yes, provide the value of the securities or loan.									
NPORT-P: Part C: Schedule of Portfolio Investments									
Report the following information for the Fund and its consolidated subsidiaries.									
Item C.1. Identification of investment.									
a. Name of issuer (if any).	N/A								
b. LEI (if any) of issuer. In the case of a	N/A								

LME Clear

Name of counterparty.

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 identifiers:

Identifier.

ISIN

Identifier.

Ticker (if ISIN is not available)

Ticker (if ISIN is not available).	HGK2			
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the tyof 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	151			
Units	Number of contracts			
Description of other units.				
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar			
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0			
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the				ivatives,
Payoff profile.	Long	S	hort	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most closel	ly iden	tifies the instru	ment among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity			
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government	Other			
sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Commodities Futures Exchange			
	LACHANGE			
Item C.5. Country of investment or issuer.				
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US			
 b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 				
Item C.6.				
Is the investment a Restricted Security?	Yes	X	lo	
Item C.7.				

Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following a.

	categories as specified in rule 22e-4 [17					s with multiple liquidity		
i.	classifications, indicate the percentage a Highly Liquid Investments	arriour	il alliibulal	ne to each c	iassilication.			
ii.	Moderately Liquid Investments							
iii.	•							
i۷.	. Illiquid Investments							
C	ategory.	Highly	/ Liquid Inv	estments				
Pe	ercentage.	100						
b.	b. If attributing multiple classification categories to the holding, indicate which of the three circums listed in the Instructions to Item C.7 is applicable.							
	Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) ar trade size for each portion of the position	in the iting th (3) if the entire and (2),	following one portions the fund che position (circumstance separately; ooses to cla rather than l	es: (1) if portion (2) if a fund he desify the posiposing it on the	ons of the position have nas multiple sub- ition through evaluation ne sizes it would		
lte	em C.8.							
in pu Ad M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted eccounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated ith it (i.e., net asset value used as the actical expedient).	X	1	2	3	N/A		
lte	em C.9. For debt securities							
F	or debt securities, also provide:							
a.	Maturity date.							
b.	Coupon.							
	 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 							
c.	Currently in default? [Y/N]		Yes		No			
d.	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		Yes		No			
e.	Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		Yes		No			
f.	For convertible securities, also provide:			_				
	i. Mandatory convertible? [Y/N]		Yes		No			
	ii. Contingent convertible? [Y/N]		Yes		No			
	iii. Description of the reference instrument, 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 c conversion ratio.							
	v. Delta (if applicable).							
Item C.10. For repurchase and reverse repurchase agreements, also provide:								
For debt securities, also provide:								
	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the	R	tepurchase		Reverse Repurchase	•		
	cash borrower and posts collateral.							

b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes No
ii. If N, provide the name and LEI (if any) of	f counterparty
c. Tri-party?	Yes No
	Tes INO
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., r are subject to the repurchase agreement, those securities may b iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
• •	eternarty (including a central equaternarty)
i. Provide the name and LEI (if any) of cour	
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	rd foreign currency contracts), provide:
 Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	equired by sub-Item C 11 c iii
include the name of issuer and title of issu	rivative or an index, the description of the reference instrument shue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Copper - COMEX
iii. Expiration date.	2022-05-26
iv. Aggregate notional amount or contract value on trade date.	17935025.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities of loan.	n

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

Item C.1. Identification of investment.	

a. Name of issuer (if any).	N/A		
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A		
c. Title of the issue or description of the investment.	Special High Grade Zinc - LME		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:	,		
Identifier.	ISIN]	
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	LXK2		
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	106		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of 	0]	
the Fund.			
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the			atives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:	category that most closely id	dentifies the instrum	ent among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity		

b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government	Other	
sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,		
other).		_
If "other," provide a brief description.	Commodities Futures Exchange	
	Zxonango	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that	GB	
corresponds to the country where the issuer is organized.		
b. If different from the country where the issuer is organized, also report the ISO country		
code that corresponds to the country of		
investment or issuer based on the concentrations of the risk and economic		
exposure of the investments.		
Item C.6.	V ₂ =	NI-
Is the investment a Restricted Security?	Yes	No
Item C.7. a. Liquidity classification information. For p	portfolio investments of open	end management investment
companies, provide the liquidity classific categories as specified in rule 22e-4 [17	cation(s) for each portfolio in	vestment among the following
classifications, indicate the percentage a	amount attributable to each	classification.
i. Highly Liquid Investmentsii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
	Highly Liquid Investments	
- L	100	
 If attributing multiple classification categ listed in the Instructions to Item C.7 is a 		which of the three circumstances
Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) are trade size for each portion of the position	in the following circumstance ating the portions separately (3) if the fund chooses to classe entire position (rather than and (2), a fund would classify	es: (1) if portions of the position have (2) if a fund has multiple sub- assify the position through evaluation basing it on the sizes it would
Item C.8.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).ii. Annualized rate.		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No

f.	For convertible securities, also provide:		_		_	
	i. Mandatory convertible? [Y/N]		Yes		No	
	ii. Contingent convertible? [Y/N]		Yes		No	
	iii. Description of the reference instrument, denominated, as well as CUSIP of refere and ISIN are not available), or other ider If other identifier provided, indicate the ty	ence ins ntifier (if /pe of id	strument, ISIN (if FCUSIP, ISIN, and dentifier used.	CUSIP id tickei	is not availa r are not ava	able), ticker (if CUSIP nilable).
	 iv. Conversion ratio per US\$1000 notional, relevant currency, indicating the relevant conversion ratio. 					
	v. Delta (if applicable).					
lte	em C.10. For repurchase and reverse rep	urchas	e agreements, a	lso pro	ovide:	
Fo	or debt securities, also provide:					
a.	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	F	Repurchase		Reverse Repurchase	Э
b.	Counterparty.					
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Y	es		No	7
	ii. If N, provide the name and LEI (if any) of	counte	rparty.			
C.	Tri-party?	Y	'es		No	
d.	Repurchase rate.					
e.	Maturity date.					
f.	Provide the following information concernin collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are su				
lte	em C.11. For derivatives, also provide:					
	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Futui	re			
b.	Counterparty.					
	i. Provide the name and LEI (if any) of cour	nterpart	y (including a cen	ntral cou	unterparty).	
	Name of counterparty.	LME	Clear			
	LEI (if any) of counterparty.	2138	800L8AQD59D3JI	RW81		
Ч	For futures and forwards (other than forwar	d foreio	in currency contra	acts) n	rovide:	1
	 Payoff profile, selected from among the following (long, short). 	Long	,,, , , , , , , , , , , , , , , , , , ,	uoto), p		
	ii. Description of reference instrument, as re	equired	by sub-Item C.11	1.c.iii.		
	If the reference instrument is neither a delinclude the name of issuer and title of issunct available), ticker if (CUSIP and ISIN a not available).	rivative ue, as w	or an index, the overland index, the overland index, the overland index, the or the overland index, index	descript	rence instru	ment, ISIN (if CUSIP is
Na	ame of issuer.	N/A				
Tit	tle of issue.	Specia LME	al High Grade Zin	IC -		
i	ii. Expiration date.	2022	2-05-16			
	v. Aggregate notional amount or contract		36625.00			
	value on trade date.		00020.00			

ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral.	Yes X No
 b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities 	Yes X No
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: Sch	edule of Portfolio Inv
Report the following information for the Fund ar	nd its consolidated subsidiaries.
Item C.1. Identification of investment.	

estments

N/A

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 Primary Nickel - LME
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	LNK2
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	67
Units	Number of contracts
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	0

	rcentage value compared to net assets of Fund.	of 0							
	C.3. Indicate payoff profile among the ond N/A to this Item and respond to the							vative	s,
Payo	ff profile.		Long			Short		X	N/A
	C.4. Asset and issuer type. Select the of the following:	cate	egory that r	nost clos	sely id	entifies th	e instrui	ment a	mong
(e. oth rep eq co eq de str ba co bo co	set type (short-term investment vehicle g., money market fund, liquidity pool, or ler cash management vehicle), burchase agreement, equity-common, uity-preferred, debt, derivative-mmodity, derivative-credit, derivative-uity, derivative-foreign exchange, rivative-interest rate, derivatives-other, uctured note, loan, ABS-mortgage cked security, ABS-asset backed mmercial paper, ABS-collateralized nd/debt obligation, ABS-other, mmodity, real estate, other).		erivative-co	mmodity					
go sp so oth	uer type (corporate, U.S. Treasury, U.S. vernment agency, U.S. government onsored entity, municipal, non-U.S. vereign, private fund, registered fund, ner). other," provide a brief description.	C	Other Commodities exchange	Futures					
Item	C.5. Country of investment or issuer.								
b. If of is of inv	port the ISO country code that cresponds to the country where the issue organized. Ifferent from the country where the issue organized, also report the ISO country de that corresponds to the country of estment or issuer based on the accentrations of the risk and economic posure of the investments.	er 🗀	GB .						
Item									
	investment a Restricted Security?		Yes		X	No			
Item	•		163			INO			
a. i. ii.	Liquidity classification information. For companies, provide the liquidity classi categories as specified in rule 22e-4 [classifications, indicate the percentage Highly Liquid Investments Moderately Liquid Investments	ficati 17 C	ion(s) for ea FR 270.22e	ch portfol -4]. For p	io inve ortfolic	stment am investmer	ong the thick	followir	ng
iii.	Less Liquid Investments								
iv.	Illiquid Investments	LI:	ably Liquid	nvectmer	nte				
	entage.	10	ghly Liquid	nvesuner	113				
b.	If attributing multiple classification cate listed in the Instructions to Item C.7 is	egori	es to the ho	lding, ind	icate v	which of the	three ci	rcumst	ances
	Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tradvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) trade size for each portion of the position.	choo ly in eatin or (3) he ei and	ese to indica the followin ng the portio) if the fund ntire position	g circums ns separa chooses t n (rather t	tances ately; (i to clas han ba	s: (1) if port 2) if a fund sify the pos asing it on t	tions of the has mul sition thro the sizes	ne posi tiple su ough e it woul	tion hav b- valuation d
Item	C.8.								
in wh	ate the level within the fair value hierarch ich the fair value measurements fall ant to U.S. Generally Accepted	ıy	X 1		2		3		N/A

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

Item C.9. For debt securities

For debt securities, also provide:		
a. Maturity date.		
b. Coupon.	,	
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 		
c. Currently in default? [Y/N]	Yes	No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.		No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, in denominated, as well as CUSIP of refere and ISIN are not available), or other ident If other identifier provided, indicate the ty	nce instrument, ISIN (if C tifier (if CUSIP, ISIN, and	USIP is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchaeo agroomonte, ale	o provide:
	il Cilase agreements, als	o provide.
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-ii	are subject to the repurch	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	

b. Counterparty.	
i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Name of counterparty.	LME Clear
LEI (if any) of counterparty.	213800L8AQD59D3JRW81
d. For futures and forwards (other than forward	I foreign currency contracts), provide:
i. Payoff profile, selected from among the	Long
following (long, short).	
ii. Description of reference instrument, as re-	
include the name of issuer and title of issue	vative or an index, the description of the reference instrument shall e, as well as CUSIP of the reference instrument, ISIN (if CUSIP is e not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Primary Nickel - LME
iii. Expiration date.	2022-05-16
iv. Aggregate notional amount or contract value on trade date.	12902190.00
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation.	0
Depreciation shall be reported as a	
negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment	Yes X No
represent reinvestment of cash collateral received for loaned securities?	
If Yes, provide the value of the investment	
representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated	Yes X No
as a Fund asset and received for loaned	
securities?	
If yes, provide the value of the securities	
representing non-cash collateral.	
c. Is any portion of this investment on loan by	Yes X No
the Fund?	
If Yes, provide the value of the securities on loan.	
ioan.	
NPORT-P: Part C: Sch	edule of Portfolio Investments
Report the following information for the Fund a	nd its consolidated subsidiaries.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a	N/A
holding in a fund that is a series of a series trust, report the LEI of the series.	
c. Title of the issue or description of the	Gold - COMEX
investment.	
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers	
Identifier.	ISIN
ISIN	

Identifier.

	Ticker (if ISIN is not available)			
Ticker (if ISIN is not available).	GCM2			
Identifier.	Other unique identifier (ticker and ISIN are not available). Indicate the t 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	254			
Units	254			
Description of other units.	Number of contracts			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar			
c. Value. Report values in U.S. dollars. If currency of investment is not denominated	0			
in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of	0			
the Fund. Item C.3. Indicate payoff profile among the f		na. sh	ort. N/A). For der	ivatives.
respond N/A to this Item and respond to the				
Payoff profile.	Long		Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following:		ely ide	entifies the instru	ment among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Derivative-commodity			
If "other," provide a brief description.				
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Other Commodities Futures Exchange			
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).				
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).	Commodities Futures			
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.	Commodities Futures			
 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 	Commodities Futures Exchange			
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic 	Commodities Futures Exchange			

Item C.7.

Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii Moderately Liquid Investments iii Less Liquid Investments Illiquid Investments Category. **Highly Liquid Investments** Percentage. 100 If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy N/A in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes No or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes No [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] No Yes ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse transaction (repurchase, reverse Repurchase repurchase). Select "repurchase agreement" if the Fund is the cash lender

and receives collateral. Select "reverse

repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	lo
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	lo
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i-	are subject to the repurchase ag	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of cour	terparty (including a central coun	nterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88	
d. For futures and forwards (other than forwards	d foreign currency contracts), pro	ovide:
i. Payoff profile, selected from among the following (long, short).	Long	
ii. Description of reference instrument, as r	equired by sub-Item C.11.c.iii.	
ii. Description of reference instrument, as r3. If the reference instrument is neither a de include the name of issuer and title of issuer available), ticker if (CUSIP and ISIN a not available).	rivative or an index, the description ie, as well as CUSIP of the refere	ence instrument, ISIN (if CUSIP is
 If the reference instrument is neither a de include the name of issuer and title of issuence available), ticker if (CUSIP and ISIN a 	rivative or an index, the description ie, as well as CUSIP of the refere	ence instrument, ISIN (if CUSIP is
 If the reference instrument is neither a de include the name of issuer and title of issuence and available), ticker if (CUSIP and ISIN a not available). 	rivative or an index, the description in as well as CUSIP of the reference not available), or other identified	ence instrument, ISIN (if CUSIP is
 If the reference instrument is neither a de include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN a not available). Name of issuer.	rivative or an index, the description in as well as CUSIP of the reference not available), or other identified N/A	ence instrument, ISIN (if CUSIP is
3. If the reference instrument is neither a de include the name of issuer and title of issuenct available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract	rivative or an index, the description in the property of the reference not available), or other identified N/A Gold - COMEX	ence instrument, ISIN (if CUSIP is
3. If the reference instrument is neither a de include the name of issuer and title of issuenct available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date.	rivative or an index, the description in the property of the reference not available), or other identified N/A Gold - COMEX 2022-06-28 49631600.00	ence instrument, ISIN (if CUSIP is
3. If the reference instrument is neither a de include the name of issuer and title of issuenct available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code.	rivative or an index, the description in the property of the reference not available), or other identified N/A Gold - COMEX 2022-06-28 49631600.00 United States Dollar	ence instrument, ISIN (if CUSIP is
3. If the reference instrument is neither a de include the name of issuer and title of issuenct available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date.	rivative or an index, the description in the property of the reference not available), or other identified N/A Gold - COMEX 2022-06-28 49631600.00	ence instrument, ISIN (if CUSIP is
 3. If the reference instrument is neither a de include the name of issuer and title of issuent available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a 	rivative or an index, the description in the property of the reference not available), or other identified N/A Gold - COMEX 2022-06-28 49631600.00 United States Dollar	ence instrument, ISIN (if CUSIP is
 3. If the reference instrument is neither a defincted the name of issuer and title of issuence available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 	rivative or an index, the description in the property of the reference not available), or other identified N/A Gold - COMEX 2022-06-28 49631600.00 United States Dollar 0	ence instrument, ISIN (if CUSIP is
 If the reference instrument is neither a definctude the name of issuer and title of issuence available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? 	rivative or an index, the description in the property of the reference not available), or other identified N/A Gold - COMEX 2022-06-28 49631600.00 United States Dollar 0 Yes X	ence instrument, ISIN (if CUSIP is er (if CUSIP, ISIN, and ticker are
 3. If the reference instrument is neither a defincted the name of issuer and title of issuent available), ticker if (CUSIP and ISIN a not available). Name of issuer. Title of issue. iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 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 	rivative or an index, the description in the property of the reference not available), or other identified N/A Gold - COMEX 2022-06-28 49631600.00 United States Dollar 0 Yes X	ence instrument, ISIN (if CUSIP is er (if CUSIP, ISIN, and ticker are

If Yes, provide the value of the securities on	
loan.	

Report the following information for the Fund an	nd its consolidated subsidiarie	S.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	N/A		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the investment.	N/A Silver - COMEX		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:		1	
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	SIK2		
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	130		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. 	0		
d. Percentage value compared to net assets of the Fund.	0		
Item C.3. Indicate payoff profile among the forespond N/A to this Item and respond to the			ratives,
Payoff profile.	Long	Short	X N/A
Item C.4. Asset and issuer type. Select the ceeach of the following:	ategory that most closely id	lentifies the instrum	nent amon
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or	Derivative-commodity		

other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized

bond/debt obligation, ABS-other, commodity, real estate, other).			
• • • • • • • • • • • • • • • • • • • •			
If "other," provide a brief description.			
b. Issuer type (corporate, U.S. Treasury, U.S.	Other		
government agency, U.S. government	Other		
sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,			
other).			
If "other," provide a brief description.	Commodities Futures Exchange		
Item C.5. Country of investment or issuer.			
a. Report the ISO country code that	US		
corresponds to the country where the issue			
is organized.			
 b. If different from the country where the issue is organized, also report the ISO country 			
code that corresponds to the country of			
investment or issuer based on the concentrations of the risk and economic			
exposure of the investments.			
Item C.6.			
Is the investment a Restricted Security?	Yes	X No	
Item C.7.			
 Liquidity classification information. For companies, provide the liquidity classif categories as specified in rule 22e-4 [1 classifications, indicate the percentage 	ication(s) for each portfol 7 CFR 270.22e-4]. For p	lio investment among ortfolio investments w	the following
i. Highly Liquid Investments	amount attributable to c	don diagomodilon.	
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	Highly Liquid Investmen	nts	
Percentage.	100		
b. If attributing multiple classification cate listed in the Instructions to Item C.7 is a Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade pine for each partial of the resistance o	applicable. Thoose to indicate the per y in the following circums eating the portions separa or (3) if the fund chooses the entire position (rather the and (2), a fund would class	rcentage amount of a stances: (1) if portions ately; (2) if a fund has to classify the positior than basing it on the s	holding attributable of the position have multiple sub- n through evaluation izes it would
trade size for each portion of the position of	OII.		
Indicate the level within the fair value hierarchy	X 1	2 3	N/A
in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1		I N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 			
c. Currently in default? [Y/N]	Yes	No	
	res	No	

Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other ident	nce instrument, ISIN (if tiffer (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIP
If other identifier provided, indicate the typ		
conversion ratio.		re than one conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements, al	so provide:
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No
Value		
ii. If N, provide the name and LEI (if any) of o		
c. Tri-party?	Ye3	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-iii	are subject to the repure	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future	
b. Counterparty.		
i. Provide the name and LEI (if any) of count	erparty (including a cen	tral counterparty).
Name of counterparty.	CME Clearing House	
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXI	NXD88
d. For futures and forwards (other than forward	I foreign currency contra	acts), provide:
 i. Payoff profile, selected from among the following (long, short). 	Long	
ii. Description of reference instrument, as re-		
 If the reference instrument is neither a deri include the name of issuer and title of issue not available), ticker if (CUSIP and ISIN are not available). 	e, as well as CUSIP of t	he reference instrument, ISIN (if CUSIP is
Name of issuer	N/A	

Title of Issue.	Silver - COMEX
iii. Expiration date.	2022-05-26
iv. Aggregate notional amount or contract value on trade date.	16336450.00
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

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

a. Name of issuer (if any).	N/A
` •'	
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A
c. Title of the issue or description of the investment.	Sugar No. 11 - ICE Futures U.S.
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	SBK2
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	
not available). Indicate the type of identifier used	
not available). Indicate the type of identifier used Description of other unique identifier.	417
not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment.	
not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance	417 Number of contracts

Description of other units.	
b. Currency. Indicate the currency in which th investment is denominated.	the United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate	
used to calculate value. d. Percentage value compared to net assets the Fund.	
Item C.3. Indicate payoff profile among the	ne following categories (long, short, N/A). For derivatives,
	the relevant payoff profile question in Item C.11.
Payoff profile.	Long Short X N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely identifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	
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). 	S. Other
If "other," provide a brief description.	Commodities Futures Exchange
Item C.5. Country of investment or issuer.	r.
a. Report the ISO country code that	US
corresponds to the country where the issue is organized.	ıer
b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	uer
Item C.6.	
Is the investment a Restricted Security?	Yes X No
Item C.7.	
companies, provide the liquidity class categories as specified in rule 22e-4 [classifications, indicate the percentag	or portfolio investments of open-end management investment sification(s) for each portfolio investment among the following [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ge amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investmentsiii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	Highly Liquid Investments
Percentage.	100
b. If attributing multiple classification cat	ategories to the holding, indicate which of the three circumstances

listed in the Instructions to Item C.7 is applicable.

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

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

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

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

Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).
Name of counterparty.	ICE Clear US
LEI (if any) of counterparty.	549300HWWR1D8OTS2G29
 d. For futures and forwards (other than forwar i. Payoff profile, selected from among the following (long, short). 	Long
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.iii.
include the name of issuer and title of issunction not available), ticker if (CUSIP and ISIN a not available).	rivative or an index, the description of the reference instrument shall ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is re not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Sugar No. 11 - ICE Futures U.S.
iii. Expiration date.	2022-04-29
iv. Aggregate notional amount or contract value on trade date.	9102609.60
ISO Currency Code.	United States Dollar
 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	0
Item C.12. Securities lending.	
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes X No
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	
NPORT-P: Part C: Sch	nedule of Portfolio Investments
Report the following information for the Fund a	and its consolidated subsidiaries.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

Title of the issue or description of the investment.	Cotton No.2 ICE Futures U.S.		
d. CUSIP (if any).	N/A		
e. At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN.			
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	CTK2		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	80		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of 	0		
·			
the Fund.			
·	ollowing categories (long, s	stion in Item C.1	
the Fund. Item C.3. Indicate payoff profile among the f	ollowing categories (long, s		
the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the	ollowing categories (long, s relevant payoff profile ques	Short	1. X N/A
the Fund. Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the control of the payoff profile.	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely ic Derivative-commodity Other Commodities Futures	Short	1. X N/A
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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).	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely ic Derivative-commodity Other	Short	1. X N/A
Item C.3. Indicate payoff profile among the frespond N/A to this Item and respond to the Payoff profile. Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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).	ollowing categories (long, s relevant payoff profile ques Long ategory that most closely ic Derivative-commodity Other Commodities Futures	Short	1. X N/A

is o cod inve con	fferent from the country where the issue rganized, also report the ISO country e that corresponds to the country of estment or issuer based on the centrations of the risk and economic osure of the investments.	r							
			1.			1			
is the	investment a Restricted Security?		Yes		X	No			
Item C	C.7.								
a.	Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1 classifications, indicate the percentage	icatio 7 CF	n(s) for each R 270.22e-4	portfolic]. For po	inve rtfolic	estment amor investments	ng the f	followi	ng
i.	Highly Liquid Investments								
ii. 	Moderately Liquid Investments								
iii.	Less Liquid Investments								
iv.	Illiquid Investments	_							
Categ	ory.	Hig	hly Liquid Inv	estment/	S				
Percei	ntage.	100)						
b.	If attributing multiple classification cate listed in the Instructions to Item C.7 is			ing, indic	ate v	vhich of the th	nree cii	rcumst	tances
	Instructions to Item C.7 Funds may of to multiple classification categories onl differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	y in the ating r (3) he end (2) and (2)	he following on the portions of the fund characteristics if the fund characteristics (circumsta s separat nooses to rather th	ances ely; (i o clas an ba	s: (1) if portio 2) if a fund ha sify the positi asing it on the	ns of thas multion thro e sizes	ne pos tiple su ough e it wou	ition have ub- valuation ild
Item C	C.8.								
in which pursua Accourage Measurage investing with it	te the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted inting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the cal expedient).	′ []	1	2	!	3			N/A
Item C	C.9. For debt securities								
For de	ebt securities, also provide:								
a. Mat	turity date.								
b. Cou	Jpon.								
i. S r f	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.								
c. Cur	rently in default? [Y/N]		Yes			No			
or h	there any interest payments in arrears have any coupon payments been legally erred by the issuer? [Y/N]		Yes			No			
e. Is a [Y/N kind Fun	ny portion of the interest paid in kind? N] Enter "N" if the interest may be paid in the but is not actually paid in kind or if the has the option of electing in-kind ment and has elected to be paid in-kind.		Yes			No			
f. For	convertible securities, also provide:								
i. N	Mandatory convertible? [Y/N]		Yes			No			
	Contingent convertible? [Y/N]		Yes			No			
a	Description of the reference instrument, i denominated, as well as CUSIP of refere and ISIN are not available), or other iden f other identifier provided, indicate the ty	nce i tifier	nstrument, IS (if CUSIP, IS	SIN (if Cl SIN, and t	JSIP	is not availab	ole), tic		
r	Conversion ratio per US\$1000 notional, or elevant currency, indicating the relevant conversion ratio.								

v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	urchase agreements, also	provide:	
For debt securities, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	Yes	No	
Value			
ii. If N, provide the name and LEI (if any) ofc. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the repurcha		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future		
b. Counterparty.			
i. Provide the name and LEI (if any) of coun	terparty (including a centra	counterparty).	
Name of counterparty.	ICE Clear US		
LEI (if any) of counterparty.	549300HWWR1D8OTS2	G29	
d. For futures and forwards (other than forward i. Payoff profile, selected from among the following (long, short).	d foreign currency contracts Long	s), provide:	
ii. Description of reference instrument, as re	equired by sub-Item C.11.c.	ii.	
 If the reference instrument is neither a der include the name of issuer and title of issuence not available), ticker if (CUSIP and ISIN and not available). 	e, as well as CUSIP of the	reference instrum	ent, ISIN (if CUSIP is
Name of issuer.	N/A		
Title of issue.	Cotton No.2 ICE Futures U.S.		
iii. Expiration date.	2022-05-06		
iv. Aggregate notional amount or contract value on trade date.	5427600.00		
ISO Currency Code.	United States Dollar		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0		
Item C.12. Securities lending.			
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. 	Yes	X No	

b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	X No	
If Yes, provide the value of the securities on loan.			
NPORT-P: Part C: Sch	edule of Por	tfolio Investments	
Report the following information for the Fund ar	nd its consolidated subsid	diaries.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	N/A		
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	N/A		
c. Title of the issue or description of the investment.	Coffee "C" - ICE Future U.S.	es	
d. CUSIP (if any).	NI/A		
e. At least one of the following other identifiers:	N/A		
Identifier.	ISIN		
ISIN.	IOIIV		
Identifier.	Ticker (if ISIN is not available)		
Ticker (if ISIN is not available).	KCK2		
Identifier.	Other unique identifier ticker and ISIN are not available). Indicate the of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	95		
Units	Number of contracts		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
 value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. 	0		
d. Percentage value compared to net assets of the Fund.	0		
Item C.3. Indicate payoff profile among the f respond N/A to this Item and respond to the			
Payoff profile.	Long	Short X N/A	
Item C.4. Asset and issuer type. Select the ceach of the following:	ategory that most clos	ely identifies the instrument among	g

a	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-commodity		
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Other Commodities Futures Exchange		
lte	em C.5. Country of investment or issuer.			
	Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer	US		
	is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
lte	em C.6.			
ls	the investment a Restricted Security?	Yes	No	
i.	Em C.7. Liquidity classification information. For proceedings of companies, provide the liquidity classificategories as specified in rule 22e-4 [17 classifications, indicate the percentage of Highly Liquid Investments	cation(s) for each portfolio inve 7 CFR 270.22e-4]. For portfolio	stment amo investment	ng the following
ii. iii.	Moderately Liquid Investments			
iv	·			
C	ategory.	Highly Liquid Investments		
P	ercentage.	100		
b.	listed in the Instructions to Item C.7 is a	pplicable.		
	Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	r in the following circumstances ating the portions separately; (2 (3) if the fund chooses to class e entire position (rather than band (2), a fund would classify us	s: (1) if portion 2) if a fund he sify the posinesing it on the	ons of the position have nas multiple sub- tion through evaluation ne sizes it would
lte	em C.8.			
in pu Ad M in wi	dicate the level within the fair value hierarchy which the fair value measurements fall ursuant to U.S. Generally Accepted ecounting Principles 7(ASC 820, Fair Value easurement). [1/2/3] Report "N/A" if the vestment does not have a level associated th it (i.e., net asset value used as the actical expedient).	X 1 2	3	N/A
lte	em C.9. For debt securities			
F	or debt securities, also provide:			
	Maturity date.			
b.	Coupon.			
	l.			

Select the category that most closely			
reflects the coupon type among the following (fixed, floating, variable, none).			
ii. Annualized rate.			
a Currently in default? [V/N]	Voo	No	
c. Currently in default? [Y/N]	Yes	No	
d. Are there any interest payments in arrears	Yes	No	
or have any coupon payments been legally			
deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind?	Yes	No	
[Y/N] Enter "N" if the interest may be paid in		140	
kind but is not actually paid in kind or if the			
Fund has the option of electing in-kind			
payment and has elected to be paid in-kind			
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument,	including the name of i	coupratitle of issue, and currency in	which
denominated, as well as CUSIP of refere			
and ISIN are not available), or other iden			
If other identifier provided, indicate the ty	pe of identifier used.	·	
iv. Conversion ratio per US\$1000 notional,	or if bond currency is r	not in U.S. dollars, per 1000 units o	f the
relevant currency, indicating the relevant			
conversion ratio.			
v. Delta (if applicable).			
Itom C 10. For requirehand and reverse requ	robaca agraements	alco provido:	
Item C.10. For repurchase and reverse repu	irchase agreements,	aiso provide.	
For debt securities, also provide:			
a. Select the category that reflects the	Repurchase	Reverse	
transaction (repurchase, reverse repurchase). Select "repurchase		Repurchase	
agreement" if the Fund is the cash lender			
and receives collateral. Select "reverse			
repurchase agreement" if the Fund is the			
cash borrower and posts collateral.			
b. Counterparty.			
i. Cleared by central counterparty? [Y/N] If	Yes	No	
Y, provide the name of the central			
counterparty.			
Value			
ii. If N, provide the name and LEI (if any) of			
c. Tri-party?	Yes	No	
d. Repurchase rate.			
o Maturity data			
e. Maturity date.			
f. Provide the following information concerning			
collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i		ircnase agreement, those securities	s may be
	n.		
Item C.11. For derivatives, also provide:			
 Type of derivative instrument that most closely represents the investment, selected 	Future		
from among the following (forward fuffure			
from among the following (forward, future, option, swaption, swap (including but not			
option, swaption, swap (including but not limited to total return swaps, credit default			
option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant,			
option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant,			
option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	terparty (including a ce	entral counterparty).	
option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). b. Counterparty.	terparty (including a ce	entral counterparty).	
 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 coun Name of counterparty. 	ICE Clear US		
 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. 			
 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 coun Name of counterparty. 	ICE Clear US 549300HWWR1D8C	TS2G29	
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 coun Name of counterparty. LEI (if any) of counterparty. d. For futures and forwards (other than forward). Payoff profile, selected from among the	ICE Clear US 549300HWWR1D8C	TS2G29	
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 coun Name of counterparty. LEI (if any) of counterparty. d. For futures and forwards (other than forwards)	ICE Clear US 549300HWWR1D8C d foreign currency cont	TS2G29	

- ii. Description of reference instrument, as required by sub-Item C.11.c.iii.
- 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	N/A
Title of issue.	Coffee "C" - ICE Futures U.S.
iii. Expiration date.	2022-05-18
iv. Aggregate notional amount or contract value on trade date.	8065500.00
ISO Currency Code.	United States Dollar
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No
If Yes, provide the value of the investment representing cash collateral.	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities or loan.	

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

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.c. Title of the issue or description of the investment.	N/A Gold Mini - COMEX
d. CUSIP (if any).	N/A
e. At least one of the following other identifiers:	
Identifier.	ISIN
ISIN.	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	BQM2
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				
Description of other unique identifier.				
Item C.2. Amount of each investment.				
Balance	1			
Units	Number of contr	racts		
Description of other units.				
b. Currency. Indicate the currency in which the investment is denominated.	United States D	ollar		
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	0			
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the				
Payoff profile.	Long		Short	X N/A
Item C.4. Asset and issuer type. Select the ceach of the following: a. Asset type (short-term investment vehicle	Derivative-comr		entifies the in	strument among
(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.				
			1	
 Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). 	Other			
If "other," provide a brief description.	Commodities Fu Exchange	utures		
Item C.5. Country of investment or issuer.				
 Report the ISO country code that corresponds to the country where the issuer is organized. 	US			
b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.				
Item C.6.				
Is the investment a Restricted Security?	Yes	X	No	
a. Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [1] classifications, indicate the percentage i. Highly Liquid Investments	cation(s) for each 7 CFR 270.22e-4]	portfolio inve . For portfolio	estment among investments v	the following
ii. Moderately Liquid Investments				

iii.

Less Liquid Investments

iv.	Illiquid Investments			
Categ	ory.	Highly Liquid Investr	ments	
Perce	ntage.	100		
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a		indicate which of the	e three circumstances
	Instructions to Item C.7 Funds may of to multiple classification categories only differing liquidity features that justify tre advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	y in the following circuating the portions sep r (3) if the fund choos e entire position (rath and (2), a fund would	imstances: (1) if por parately; (2) if a func es to classify the po er than basing it on	tions of the position have I has multiple sub- sition through evaluation the sizes it would
Item (C.8.			
in which	te the level within the fair value hierarchy ch the fair value measurements fall ant to U.S. Generally Accepted inting Principles 7(ASC 820, Fair Value urement). [1/2/3] Report "N/A" if the ment does not have a level associated (i.e., net asset value used as the cal expedient).	X 1	2	3 N/A
Item (C.9. For debt securities			
For de	ebt securities, also provide:			_
a. Ma	turity date.			
b. Cou	upon.			_
r f	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.			
c. Cur	rently in default? [Y/N]	Yes	No	
or h	there any interest payments in arrears have any coupon payments been legally erred by the issuer? [Y/N]	Yes	No	
[Y/l kind Fur	Inny portion of the interest paid in kind? N] Enter "N" if the interest may be paid in did but is not actually paid in kind or if the and has the option of electing in-kind ment and has elected to be paid in-kind.		No	
f. For	convertible securities, also provide:			
i. I	Mandatory convertible? [Y/N]	Yes	No	
ii. (Contingent convertible? [Y/N]	Yes	No	
6	Description of the reference instrument, in denominated, as well as CUSIP of referent and ISIN are not available), or other ident if other identifier provided, indicate the type	nce instrument, ISIN (tifier (if CUSIP, ISIN, a	(if CUSIP is not ava	ilable), ticker (if CUSIP
	Conversion ratio per US\$1000 notional, c		not in LLS dollars	per 1000 units of the
1	relevant currency, indicating the relevant conversion ratio.			
v. I	Delta (if applicable).			
Item (C.10. For repurchase and reverse repu	rchase agreements,	also provide:	
For de	ebt securities, also provide:			
trar rep agr and rep	ect the category that reflects the neaction (repurchase, reverse urchase). Select "repurchase eement" if the Fund is the cash lender directives collateral. Select "reverse urchase agreement" if the Fund is the sh borrower and posts collateral.	Repurchase	Reverse Repurcha	se
b. Cou	unterparty.			
Y	Cleared by central counterparty? [Y/N] If /, provide the name of the central counterparty. /alue	Yes	No	
V	uiuo			

ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	Yes No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., r are subject to the repurchase agreement, those securities may be iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Future
b. Counterparty.	
i. Provide the name and LEI (if any) of coun	nterparty (including a central counterparty).
Name of counterparty.	CME Clearing House
LEI (if any) of counterparty.	LCZ7XYGSLJUHFXXNXD88
d. For futures and forwards (other than forward	rd foreign currency contracts), provide:
 i. Payoff profile, selected from among the following (long, short). 	Long
ionowing (long, short).	
ii. Description of reference instrument, as re	equired by sub-Item C 11 c iii
·	rivative or an index, the description of the reference instrument sha
include the name of issuer and title of issu	ue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is are not available), or other identifier (if CUSIP, ISIN, and ticker are
Name of issuer.	N/A
Title of issue.	Gold Mini - COMEX
Title of issue. iii. Expiration date.	
	Gold Mini - COMEX
iii. Expiration date. iv. Aggregate notional amount or contract	Gold Mini - COMEX 2022-05-27
iii. Expiration date.iv. Aggregate notional amount or contract value on trade date.ISO Currency Code.v. Unrealized appreciation or depreciation.	Gold Mini - COMEX 2022-05-27 97700.00
 iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a 	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar
iii. Expiration date.iv. Aggregate notional amount or contract value on trade date.ISO Currency Code.v. Unrealized appreciation or depreciation.	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar
 iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a 	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar
 iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar
 iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral 	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar 0
 iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar 0 Yes X No
 iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 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 	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar 0 Yes X No
 iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 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? If yes, provide the value of the securities 	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar 0 Yes X No Yes X No
 iii. Expiration date. iv. Aggregate notional amount or contract value on trade date. ISO Currency Code. v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 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? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by 	Gold Mini - COMEX 2022-05-27 97700.00 United States Dollar 0 Yes X No Yes X No

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).	912796V89	
e. At least one of the following other identifier	s:	
Identifier.	ISIN	
ISIN.	US912796V896	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	25000000.00	
Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets	24983950.00 6.7142	
of the Fund.	0.7.1.2	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the		
Payoff profile.	X Long	Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	category that most closely ide	entifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Short-term investment vehicle	
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	U.S. Treasury	

Item C.5. Country of investment or issuer.		
 a. Report the ISO country code that corresponds to the country where the 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 	US	
exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	X No
Item C.7.		
 a. Liquidity classification information. For possible companies, provide the liquidity classifications, provide the liquidity classifications, indicate the percentage at it. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category.	ation(s) for each portfolio CFR 270.22e-4]. For port amount attributable to eacl	investment among the following folio investments with multiple liquidity n classification.
	Highly Liquid Investments	
Percentage.b. If attributing multiple classification categories	100	
listed in the Instructions to Item C.7 is ap Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify trea advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) an trade size for each portion of the position	oose to indicate the perce in the following circumstanting the portions separate (3) if the fund chooses to entire position (rather thand (2), a fund would classif	nces: (1) if portions of the position have ly; (2) if a fund has multiple sub- classify the position through evaluation n basing it on the sizes it would
Item C.8.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2022-06-07	
 b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0	
c. Currently in default? [Y/N]	Yes	X No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No

iii.

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

a. Name of issuer (if any).	United States of America

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77	
 Title of the issue or description of the investment. 	U.S. Treasury Bills	
d. CUSIP (if any).	912796N47	
e. At least one of the following other identifie	rs:	
Identifier.	ISIN	
ISIN.	US912796N471	
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.	L	
Balance	15000000.00	1
Units	Principal amount	
Description of other units.	Filiopal amount	
b. Currency. Indicate the currency in which	United States Dollar	
the investment is denominated.	Officed States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	14999647.50	
d. Percentage value compared to net assets of the Fund.	4.031	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to t		
Payoff profile.	X Long	Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely ide	ntifies 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 back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).		
If "other," provide a brief description.		
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	U.S. Treasury	
Item C.5. Country of investment or issuer.		
•		
a.	US	

СО	eport the ISO country code that rresponds to the country where the issuer organized.								
b. If co	different from the country where the issuer organized, also report the ISO country de that corresponds to the country of vestment or issuer based on the ncentrations of the risk and economic posure of the investments.								
Item	C.6.								
Is the	e investment a Restricted Security?	Y	es	Γ	X	No			
Item	C.7.								
a. i. ii. iii.	Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a Highly Liquid Investments Moderately Liquid Investments Less Liquid Investments	ation(s	s) for each 270.22e-4]	portfolio i . For port	inves folio	stment an investme	nong the ents with	followin	ng
	Illiquid Investments								
ov.		Lliably	Liquid Inv	voetmente					
			Liquid Inv	esimenis					
Perce	ı.	100							
b.	If attributing multiple classification categ listed in the Instructions to Item C.7 is applications to Item C.7 Funds may change to multiple classification categories only differing liquidity features that justify treat advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) are trade size for each portion of the position	pplicab noose to in the fating the (3) if the entire and (2),	le. o indicate following of e portions ne fund ch position (the perce circumstar separate ooses to c rather tha	ntag nces ly; (2 class n ba	e amount : (1) if port the first if a function ify the position	of a hole tions of the d has mu psition the the sizes	ding attr the posi ltiple su rough e s it woul	ributable tion have lb- valuation ld
Item	trade size for each portion of the position	n.							
							_		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).		X	1	2			3		N/A
Item	C.9. For debt securities								
For d	ebt securities, also provide:								
	aturity date.	2022	-04-07						
b. Co	pupon.								
	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Annualized rate.	None 0							
c. Cı	rrently in default? [Y/N]		Yes		X	No			
or	e there any interest payments in arrears have any coupon payments been legally ferred by the issuer? [Y/N]		Yes		X	No			
e. Is [Y/ kir Fu pa	any portion of the interest paid in kind? [N] Enter "N" if the interest may be paid in an and but is not actually paid in kind or if the nd has the option of electing in-kind yment and has elected to be paid in-kind.		Yes		X	No			
	r convertible securities, also provide: Mandatory convertible? [Y/N]		Yes	Г		No			
	,			ļ					
	Contingent convertible? [Y/N]		Yes			No			
iii.	Description of the reference instrument, in	cluding	the name	e of issuer	r, title	e of issue	, and cur	rency ir	n 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.

relevant currency, indicating the relevant conversion ratio.	currency. If there is more than one	conversion ratio, provide each
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchase agreements, also provide:	
For debt securities, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse Repu	erse urchase
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	Yes	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer aggregated in responding to Items C.10.f.i-i	are subject to the repurchase agree	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes X No	
If Yes, provide the value of the investment representing cash collateral.		
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes X No	
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan by the Fund?	Yes X No	
If Yes, provide the value of the securities or loan.		
NPORT-P: Part C: Sch	edule of Portfolio	Investments
Report the following information for the Fund a	and its consolidated subsidiaries.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	United States of America	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	254900HROIFWPRGM1V77	
series trust, report the LEI of the series.		

U.S. Treasury Bills

c. Title of the issue or description of the

investment.

iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the

d. CUSIP (if any).	912796V22
	912790722
e. At least one of the following other identifier	s:
dentifier.	ISIN
BIN.	US912796V227
lentifier.	Ticker (if ISIN is not available)
cker (if ISIN is not available).	
entifier.	O41
enuner.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
ther unique identifier (if ticker and ISIN are of available). Indicate the type of identifier sed escription of other unique identifier.	
tem C.2. Amount of each investment.	
alance	20000000.00
nits	Principal amount
	т ппограганточні
Description of other units.	<u> </u>
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not	19991530.00
denominated in U.S. dollars, provide the	
	5.3725
of the Fund.	
tem C.3. Indicate payoff profile among the	
spond N/A to this Item and respond to th	ie reievant payon prome questi
woff profile	V Long
ayoff profile.	X Long
tem C.4. Asset and issuer type. Select the	
em C.4. Asset and issuer type. Select the ach of the following:	category that most closely idea Short-term investment vehicle
tem 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 backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real	category that most closely idea Short-term investment vehicle
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. D. 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).	Short-term investment vehicle
em C.4. Asset and issuer type. Select the ach of the following: Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backet security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund,	category that most closely idea Short-term investment vehicle
em C.4. Asset and issuer type. Select the ach of the following: Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backet security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	category that most closely idea Short-term investment vehicle
tem C.4. Asset and issuer type. Select the ach of the following: . Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Short-term investment vehicle U.S. Treasury
tem 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 backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	Short-term investment vehicle U.S. Treasury

	investment or issuer based on the concentrations of the risk and econom exposure of the investments.	nic					
ltc	tem C.6.						
	s the investment a Restricted Security?	Г	Yes	v	No		
	•		165	X	INO		
ite a.	companies, provide the liquidity categories as specified in rule 22 classifications, indicate the percentage.	classific 2e-4 [17	cation(s) for earth CFR 270.22	ach portfolio inv e-4]. For portfol	vestment amo io investmen	ong the follow Its with multip	ring
ii.							
iii.							
i۷.	·						
Ca	Category.		Highly Liquid	Investments			
Pe	Percentage.		100				
b.	If attributing multiple classificatio listed in the Instructions to Item (olding, indicate	which of the	three circums	stances
	Instructions to Item C.7 Funds to multiple classification categori differing liquidity features that just advisers with differing liquidity vioof how long it would take to liquid reasonably anticipated trading). It trade size for each portion of the	es only stify trea ews; or date the In (1) a	in the following the portion (3) if the function (3) if the function (4), a fund (2), a fund	ng circumstance ons separately; I chooses to cla on (rather than b	es: (1) if porti (2) if a fund assify the pos pasing it on t	ions of the po has multiple s sition through he sizes it wo	sition have sub- evaluation uld
lte	tem C.8.						
in Ad Mo in wi	ndicate the level within the fair value hie in which the fair value measurements fall tursuant to U.S. Generally Accepted accounting Principles 7(ASC 820, Fair Measurement). [1/2/3] Report "N/A" if the neestment does not have a level associuth it (i.e., net asset value used as the practical expedient).	ll /alue e	X 1	2	3	3	N/A
lte	tem C.9. For debt securities						
Fc	or debt securities, also provide:						
a.	. Maturity date.		2022-05-24				
b.	. Coupon.						
		•					
	ii. Annualized rate.		0				
C.	. Currently in default? [Y/N]		Yes)	No		
d.	Are there any interest payments in an or have any coupon payments been le deferred by the issuer? [Y/N]		Yes)	No		
e.	Is any portion of the interest paid in ki [Y/N] Enter "N" if the interest may be a kind but is not actually paid in kind or Fund has the option of electing in-kind payment and has elected to be paid in	paid in if the d	Yes)	No		
f.	For convertible securities, also provide	e:					
	i. Mandatory convertible? [Y/N]		Yes		No		
	ii. Contingent convertible? [Y/N]		Yes		No		
	iii. Description of the reference instrur denominated, as well as CUSIP of and ISIN are not available), or othe If other identifier provided, indicate	referer er identi	nce instrumen ifier (if CUSIP	t, ISIN (if CUSIF , ISIN, and ticke	⊃ is not avail	able), ticker (i	
	 iv. Conversion ratio per US\$1000 noti relevant currency, indicating the re conversion ratio. 						
	v. Delta (if applicable).						

Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse transaction (repurchase, reverse Repurchase repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Item C.12. Securities lending. a. Does any amount of this investment Yes No represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. b. Does any portion of this investment Yes No represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by Yes No X the Fund? If Yes, provide the value of the securities on NPORT-P: Part C: Schedule of Portfolio Investments Report the following information for the Fund and its consolidated subsidiaries. Item C.1. Identification of investment. a. Name of issuer (if any). **United States of America** b. LEI (if any) of issuer. In the case of a 254900HROIFWPRGM1V77 holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the U.S. Treasury Bills investment. d. CUSIP (if any). 912796P29 e. At least one of the following other identifiers:

ISIN

Identifier.

ISIN.	US912796P294			
Identifier.	Ticker (if ISIN is not availab	ole)		
Ticker (if ISIN is not available).				
Identifier.	Other unique identifier (if tic and ISIN are not available). Indicate the type of identifie 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	15000000.00			
Units	Principal amount			
Description of other units.				
 b. Currency. Indicate the currency in which the investment is denominated. 	United States Dollar			
c. Value. Report values in U.S. dollars. If	14999130.00			
currency of investment is not denominated in U.S. dollars, provide the				
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	4.0309			
Item C.3. Indicate payoff profile among the	o following estagories (long	a short l	N/A) Fordo	rivativoe
respond N/A to this Item and respond to the				
	N. Lann	Shor	ı	N/A
Payoff profile.	X Long		ι	
Payoff profile. Item C.4. Asset and issuer type. Select the each of the following:				ument among
Item C.4. Asset and issuer type. Select the	Short-term investment vehicle			ument among
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real	Short-term investment vehicle			ument among
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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).	Short-term investment vehicle			ument among
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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,	Short-term investment vehicle			ument among
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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).	Short-term investment vehicle ed U.S. Treasury			ument among
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic	Short-term investment vehicle ed U.S. Treasury			ument among
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. 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 issue is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	Short-term investment vehicle ed U.S. Treasury			ument among
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. a. Report the ISO country code that corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic	Short-term investment vehicle U.S. Treasury			ument among

Item C.7. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii Moderately Liquid Investments iii Less Liquid Investments Illiquid Investments Category. **Highly Liquid Investments** Percentage. 100 If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy N/A in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2022-04-14 b. Coupon. i. Select the category that most closely None reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 0 c. Currently in default? [Y/N] Yes No d. Are there any interest payments in arrears Yes or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in kind? Yes [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] No Yes ii. Contingent convertible? [Y/N] Yes No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. iv. Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: For debt securities, also provide: a. Select the category that reflects the Repurchase Reverse transaction (repurchase, reverse Repurchase repurchase). Select "repurchase agreement" if the Fund is the cash lender

and receives collateral. Select "reverse

repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] Y, provide the name of the central counterparty. 	If Yes	No
Value		
ii. If N, provide the name and LEI (if any)	of counterparty.	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concern collateral). If multiple securities of an issu aggregated in responding to Items C.10.f.	ier are subject to the repurcha	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	e, It	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No
If Yes, provide the value of the investmen representing cash collateral.	nt	
 Does any portion of this investment represent non-cash collateral that is treate as a Fund asset and received for loaned securities? 	ed Yes	X No
If yes, provide the value of the securities representing non-cash collateral.		
c. Is any portion of this investment on loan be the Fund?	yes Yes	X No
If Yes, provide the value of the securities loan.	on	
iodii.		
NPORT-P: Part C: Sc		
Report the following information for the Fund	d and its consolidated subsidi	aries.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	United States of America	
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the 	254900HROIFWPRGM1V	77
investment.		
d. CUSIP (if any).	912796J42	
e. At least one of the following other identified		
Identifier.	ISIN	
ISIN.	US912796J420	

Ticker (if ISIN is not available)

Identifier.

Identifier.

Ticker (if ISIN is not available).

	and	er unique identifier (if ISIN are not available cate the type of identi d	e).		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				_	
Description of other unique identifier.					
Item C.2. Amount of each investment.				_	
Balance	150	000000.00			
Units	Prin	ncipal amount			
Description of other units.					
b. Currency. Indicate the currency in which the investment is denominated.	Uni	ted States Dollar			
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	149	87062.50			
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	4.02	276			
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the specific state.					
Payoff profile.	X	Long		Short	N/A
Item C.4. Asset and issuer type. Select the each of the following: a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	Ş	Short-term investment rehicle	_	entifies the i	nstrument among
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. 	. [J.S. Treasury			
Item C.5. Country of investment or issuer.					
 Report the ISO country code that corresponds to the country where the issue is organized. 		JS			
b. If different from the country where the issu is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	er				
Item C.6.		_			
Is the investment a Restricted Security?		Yes	X	No	
Item C.7.					

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

ii.	Moderately Liquid Investments		
iii.	Less Liquid Investments		
iv.	Illiquid Investments egory.	History Constant Income	nto.
	centage.	Highly Liquid Investmen 100	nts
b.	If attributing multiple classification cated listed in the Instructions to Item C.7 is a		licate which of the three circumstances
	to multiple classification categories only differing liquidity features that justify treatures.	in the following circums ating the portions separa (3) if the fund chooses e entire position (rather t nd (2), a fund would clas	to classify the position through evaluation that the classify the position through evaluation that the classify the classification through the class
Item	ı C.8.		
in who purs Accommend Mean investigation	cate the level within the fair value hierarchy hich the fair value measurements fall uant to U.S. Generally Accepted ounting Principles 7(ASC 820, Fair Value surement). [1/2/3] Report "N/A" if the stment does not have a level associated it (i.e., net asset value used as the tical expedient).	X 1	2 3 N/A
Item	C.9. For debt securities		
	debt securities, also provide: aturity date.	2022-06-16	
	oupon.	2022 00 10	
	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	None	
ii.	Annualized rate.	0	
c. C	urrently in default? [Y/N]	Yes	X No
10	re there any interest payments in arrears r have any coupon payments been legally eferred by the issuer? [Y/N]	Yes	X No
[Y ki Fı	any portion of the interest paid in kind? (/N] Enter "N" if the interest may be paid in not but is not actually paid in kind or if the und has the option of electing in-kind ayment and has elected to be paid in-kind.	Yes	X No
f. F	or convertible securities, also provide:		
i.	Mandatory convertible? [Y/N]	Yes	No
ii.	Contingent convertible? [Y/N]	Yes	No
iii	. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ	nce instrument, ISIN (if C ifier (if CUSIP, ISIN, and	CUSIP is not available), ticker (if CUSIP
iv	. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.		
V.	Delta (if applicable).		
Item	C.10. For repurchase and reverse repu	rchase agreements, als	so provide:
	debt securities, also provide:	,	•
a. Se tra re aq ar	elect the category that reflects the ansaction (repurchase, reverse epurchase). Select "repurchase greement" if the Fund is the cash lender nd receives collateral. Select "reverse epurchase agreement" if the Fund is the eash borrower and posts collateral.	Repurchase	Reverse Repurchase
b. C	ounterparty.		

i.

Highly Liquid Investments

 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	f counterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i-	r are subject to the re		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
Item C.12. Securities lending.			
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 	Yes	X No	
representing cash collateral.			
 b. Does any portion of this investment represent non-cash collateral that is treater as a Fund asset and received for loaned securities? 	Yes	X No	
If yes, provide the value of the securities representing non-cash collateral.			
c. Is any portion of this investment on loan by the Fund?	Yes	X No	
If Yes, provide the value of the securities o loan.	n		
NPORT-P: Part C: Sch	nedule of I	Portfolio Inve	stments
Report the following information for the Fund	and its consolidated	subsidiaries.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	United States of An	nerica	
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	254900HROIFWPF	RGM1V77	
 c. Title of the issue or description of the investment. 	U.S. Treasury Bills		

e. At least one of the following other identifiers:

Identifier.

ISIN

US912796G459

Identifier.

Ticker (if ISIN is

Ticker (if ISIN is not available).

Identifier.

d. CUSIP (if any).

US912796G459

Ticker (if ISIN is not available)

Other unique identifier (if ticker and ISIN are not available).
Indicate the type of identifier used

912796G45

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Description of other unique identifier.			
Item C.2. Amount of each investment.			
Balance	20000000.00		
Units	Principal amount		
Description of other units.			
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	19998640.00		
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	5.3744		
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the			
Payoff profile.	X Long	Short	N/A
Item C.4. Asset and issuer type. Select the each of the following:	category that most clo	sely identifies the in	strument among
a. Asset type (short-term investment vehicle	Short-term investmen	nt	
(e.g., money market fund, liquidity pool, or other cash management vehicle),	vehicle		
repurchase agreement, equity-common,			
equity-preferred, debt, derivative- commodity, derivative-credit, derivative-			
equity, derivative-credit, derivative-			
derivative-interest rate, derivatives-other,			
structured note, loan, ABS-mortgage backer security, ABS-asset backed commercial	ed		
paper, ABS-collateralized bond/debt			
obligation, ABS-other, commodity, real			
estate, other). If "other," provide a brief description.			
ii other, provide a brief description.			
b. Issuer type (corporate, U.S. Treasury, U.S.	U.S. Treasury		
government agency, U.S. government	U.S. Heasury		
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	US		
corresponds to the country where the issue is organized.	#1		
b. If different from the country where the issue	er		
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	
·	res	X No	
Item C.7.a. Liquidity classification information. Fo	r nortfolio investments of	onen-end manageme	nt investment
companies, provide the liquidity classicategories as specified in rule 22e-4 [classifications, indicate the percentage	ification(s) for each portfo 17 CFR 270.22e-4]. For p	olio investment among portfolio investments v	the following
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			

Category.	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification cated listed in the Instructions to Item C.7 is a	pplicable.	
Instructions to Item C.7 Funds may che to multiple classification categories only differing liquidity features that justify treadvisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position	r in the following circumstance ating the portions separately; (3) if the fund chooses to cla- e entire position (rather than b nd (2), a fund would classify u	es: (1) if portions of the position have (2) if a fund has multiple sub- ssify the position through evaluation pasing it on the sizes it would
Item C.8.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2022-04-21	
b. Coupon.		
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0	
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, ir denominated, as well as CUSIP of reference and ISIN are not available), or other ident If other identifier provided, indicate the type 	nce instrument, ISIN (if CUSIF ifier (if CUSIP, ISIN, and ticke	P is not available), ticker (if CUSIP
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse repu	rchaea agraamante also nr	ovide:
·	rchase agreements, also pro	ovide.
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.	repulchase	Repurchase
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No
ii. If N, provide the name and LEI (if any) of o	counterparty.	

c. Tri-party?	Yes	No							
d. Repurchase rate.									
e. Maturity date.									
f. Provide the following information concerning collateral). If multiple securities of an issue aggregated in responding to Items C.10.f.i.	r are subject to the repurch								
Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selecter 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).	d								
Item C.12. Securities lending.									
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment 	Yes	X No							
representing cash collateral.			1						
b. Does any portion of this investment represent non-cash collateral that is treate as a Fund asset and received for loaned securities?	d Yes	X No							
If yes, provide the value of the securities representing non-cash collateral.									
c. Is any portion of this investment on loan by the Fund?	Yes	X No							
If Yes, provide the value of the securities of loan.	n								
		NPORT-P: Part C: Schedule of Portfolio Investments							
NPORT-P: Part C: Scl	nedule of Por	tfolio Inv	estments						
NPORT-P: Part C: Scl Report the following information for the Fund			estments						
			estments						
Report the following information for the Fund			estments						
Report the following information for the Fund 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	and its consolidated subsid	diaries.	estments						
Report the following information for the Fund Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a	and its consolidated subside	diaries.	vestments						
Report the following information for the Fund 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	and its consolidated subsiderated States of America 254900HROIFWPRGM1	diaries.	vestments						
Report the following information for the Fund 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.	united States of America 254900HROIFWPRGM1V	diaries.	vestments						
Report the following information for the Fund 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).	united States of America 254900HROIFWPRGM1V	diaries.	vestments						
Report the following information for the Fund 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 identifier	united States of America 254900HROIFWPRGM1VU.S. Treasury Bills 912796U98	diaries.	vestments						
Report the following information for the Fund 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 identifier Identifier.	united States of America 254900HROIFWPRGM1 U.S. Treasury Bills 912796U98	diaries. √77	vestments						
Report the following information for the Fund 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 identifier Identifier. ISIN.	united States of America 254900HROIFWPRGM1VU.S. Treasury Bills 912796U98	diaries. √77	vestments						
Report the following information for the Fund 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 identifier Identifier. ISIN. Identifier.	united States of America 254900HROIFWPRGM1VU.S. Treasury Bills 912796U98	diaries. V77 able)	restments						
Report the following information for the Fund 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 identifier Identifier. ISIN. Identifier. Ticker (if ISIN is not available).	united States of America 254900HROIFWPRGM1V U.S. Treasury Bills 912796U98 Ticker (if ISIN is not available Indicate the type of identifier	diaries. V77 able)	restments						
Report the following information for the Fund 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 identifier 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	united States of America 254900HROIFWPRGM1V U.S. Treasury Bills 912796U98 Ticker (if ISIN is not available Indicate the type of identifier	diaries. V77 able)	vestments						
Report the following information for the Fund 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 identifier 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	united States of America 254900HROIFWPRGM1V U.S. Treasury Bills 912796U98 Ticker (if ISIN is not available Indicate the type of identifier	diaries. V77 able)	restments						

Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
 c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund. 	19994250.00 5.3732	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to the specific control of the specific contr		
Payoff profile.	X Long	Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely ide	entifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage back security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).		
If "other," provide a brief description.		
 b. Issuer type (corporate, U.S. Treasury, U.S government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	U.S. Treasury	
Item C.5. Country of investment or issuer.		
a. Report the ISO country code that corresponds to the country where the issuis organized.b. If different from the country where the issu	er	
is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6.		
Is the investment a Restricted Security?	Yes	No
a. Liquidity classification information. For companies, provide the liquidity classifications as specified in rule 22e-4 classifications, indicate the percentage.	ification(s) for each portfolio inve [17 CFR 270.22e-4]. For portfolio	stment among the following investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investmentsiii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	Highly Liquid Investments	
Percentage.	100	
b. If attributing multiple classification cal		hich of the three circumstances
5	5,	

listed in the Instructions to Item C.7 is applicable.

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

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

Item C.8.			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1	2 3	N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2022-05-17		
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None		
ii. Annualized rate.	0		
c. Currently in default? [Y/N]	Yes	X No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No	
f. For convertible securities, also provide:		_	
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other identified other identifier provided, indicate the type iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant 	ice instrument, ISIN (if C fier (if CUSIP, ISIN, and e of identifier used. r, if bond currency is not	CUSIP is not availa I ticker are not ava : in U.S. dollars, pe	able), ticker (if CUSIP ilable). er 1000 units of the
conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, als	so provide:	
For debt securities, also provide:	_		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	7
ii. If N, provide the name and LEI (if any) of c	ounterparty.		_
c. Tri-party?	Yes	No	
d. Repurchase rate.			1
e. Maturity date.			_
	<u> </u>		

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

Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Item C.12. Securities lending. a. Does any amount of this investment No represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment representing cash collateral. b. Does any portion of this investment Yes No represent non-cash collateral that is treated as a Fund asset and received for loaned securities? If yes, provide the value of the securities representing non-cash collateral. c. Is any portion of this investment on loan by Yes No the Fund? If Yes, provide the value of the securities on loan. NPORT-P: Part C: Schedule of Portfolio Investments Report the following information for the Fund and its consolidated subsidiaries. Item C.1. Identification of investment. a. Name of issuer (if any). United States of America b. LEI (if any) of issuer. In the case of a 254900HROIFWPRGM1V77 holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the U.S. Treasury Bills investment. d. CUSIP (if any). 912796P37 e. At least one of the following other identifiers: Identifier. ISIN ISIN. US912796P377 Identifier. Ticker (if ISIN is not available) Ticker (if ISIN is not available). Identifier Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance 30000000.00 Units Principal amount Description of other units. b. Currency. Indicate the currency in which United States Dollar the investment is denominated. C. 29997075.00

	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.							
d.	Percentage value compared to net assets of the Fund.	8.0	614					
	em C.3. Indicate payoff profile among the spond N/A to this Item and respond to the							/es,
			_	prome			0.11.	
Pa	ayoff profile.	X	Long			Short		N/A
	em C.4. Asset and issuer type. Select the ach of the following:	cat	egory that mo	st close	ly ide	entifies the	instrument	among
a.	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backet security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	N	Short-term invo	estment				
b.	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		U.S. Treasury					
	ii other, provide a brief description.	L						
lte	em C.5. Country of investment or issuer.							
a.	Report the ISO country code that corresponds to the country where the issue is organized.		US					
b.	If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	эr						
lte	em C.6.							
ls	the investment a Restricted Security?		Yes	Γ	X	No		
	em C.7.			I.				
a. i. ii.	Liquidity classification information. Fo companies, provide the liquidity classicategories as specified in rule 22e-4 [classifications, indicate the percentag Highly Liquid Investments Moderately Liquid Investments	ificat 17 C	tion(s) for each CFR 270.22e-4	portfolio]. For por	inves	stment amo investments	ng the follov	ving
iii.								
ÍV.			iahly Liquid Inv	vootmont:				
	ategory. ercentage.		ighly Liquid Inv	resiment	8			
b.	If attributing multiple classification cat			ina. indic	ate w	hich of the t	hree circum	stances
	listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories or	app choo	licable. ose to indicate	the perce	entag	e amount of	f a holding a	ıttributable

differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would

reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

Item C.8.

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2	3	N/A
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2022-04-28		
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None		
ii. Annualized rate.	0		
c. Currently in default? [Y/N]	Yes	X No	
 d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] 	Yes	X No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identification of the result of the result in the result	ce instrument, ISIN (if CU fier (if CUSIP, ISIN, and t e of identifier used. r, if bond currency is not i	JSIP is not available), ticker are not available) n U.S. dollars, per 1000	icker (if CUSIP .) units of the
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repur	chase agreements, also	provide:	
For debt securities, also provide:	onaco agrocinionio, alor	provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	
b. Counterparty.			
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	
ii. If N, provide the name and LEI (if any) of c	ounterparty.		
c. Tri-party?	Yes	No	
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii.	re subject to the repurcha		
Item C.11. For derivatives, also provide:			
Type of derivative instrument that most closely represents the investment, selected			
from among the following (forward, future, option, swaption, swap (including but not			

limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Item C.12. Securities lending.

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

NPORT-P: Part C: Schedule of Portfolio Investments

United States of America

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796U80
e. At least one of the following other identifier	s:
Identifier.	ISIN
ISIN.	US912796U807
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	30000000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	29993655.00
d. Percentage value compared to net assets	8.0605

Payof	ff profile.	X	Long		Short	N/A
		-	1		1	
	C.4. Asset and issuer type. Select the of the following:	cate	gory that n	ost closely id	lentifies the i	nstrument among
(e.g	set type (short-term investment vehicle g., money market fund, liquidity pool, or		hort-term in ehicle	vestment		
rep equ cor equ der stru sec par	er cash management vehicle), burchase agreement, equity-common, buity-preferred, debt, derivative-mmodity, derivative-credit, derivative-uity, derivative-foreign exchange, rivative-interest rate, derivatives-other, buctured note, loan, ABS-mortgage back curity, ABS-asset backed commercial oper, ABS-collateralized bond/debt	ed				
est	igation, ABS-other, commodity, real ate, other).				-	
If "d	other," provide a brief description.	L				
go\ spo so\	uer type (corporate, U.S. Treasury, U.S vernment agency, U.S. government onsored entity, municipal, non-U.S. vereign, private fund, registered fund, er).	. U	.S. Treasur	/		
If "d	other," provide a brief description.					
tem (C.5. Country of investment or issuer.					
	port the ISO country code that		S			
	responds to the country where the issurganized.	er '				
is coor	ifferent from the country where the issu organized, also report the ISO country de that corresponds to the country of estment or issuer based on the ncentrations of the risk and economic posure of the investments.	er				
tem (
	investment a Restricted Security?		Yes	X	No	
em (•		100			
i.	Liquidity classification information. For companies, provide the liquidity class categories as specified in rule 22e-4 classifications, indicate the percentage Highly Liquid Investments	ification	on(s) for eac R 270.22e-	ch portfolio inve 4]. For portfoli	estment amor o investments	ng the following
	Moderately Liquid Investments					
i.	Less Liquid Investments					
ateg	Illiquid Investments	1.05	المنابدة الماسا		1	
_	entage.	100	ghly Liquid I	ivesiments		
	If attributing multiple classification cat	egorie	es to the hol	ding, indicate	which of the th	nree circumstances
	listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories or differing liquidity features that justify t advisers with differing liquidity views; of how long it would take to liquidate reasonably anticipated trading). In (1) trade size for each portion of the posi	choose only in the reating or (3) the end (se to indicat the following g the portion if the fund otire position	g circumstance ns separately; chooses to clas (rather than b	s: (1) if portion (2) if a fund has ssify the positi asing it on the	ns of the position has multiple sub- ion through evaluate sizes it would
tem (·					
ndica n whi oursu	ate the level within the fair value hierarch ich the fair value measurements fall ant to U.S. Generally Accepted unting Principles 7(ASC 820, Fair Value		X 1	2	3	N/A

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.	2022-05-10		
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None		
ii. Annualized rate.	0		
c. Currently in default? [Y/N]	Yes	X No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other identi If other identifier provided, indicate the typ	ce instrument, ISIN (if C fier (if CUSIP, ISIN, and	USIP is not available), ticker (if CUSII	
iv. Conversion ratio per US\$1000 notional, or relevant currency, indicating the relevant conversion ratio.	r, if bond currency is not		ach
v. Delta (if applicable).			
Item C 10. For requirchase and reverse requir	rchase agreements, als	o provide:	
Item C.10. For repurchase and reverse repur	chase agreements, als	o provide:	
Item C.10. For repurchase and reverse repur 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	o provide: Reverse Repurchase	
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.	_	Reverse	
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	_	Reverse	
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value	Repurchase Yes	Reverse Repurchase	
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Repurchase Yes	Reverse Repurchase	
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of contral counterparty?	Repurchase Yes ounterparty.	Reverse Repurchase	
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate.	Repurchase Yes ounterparty.	Reverse Repurchase	
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of control counterparty? d. Repurchase rate. e. Maturity date.	Yes ounterparty. Yes	Reverse Repurchase No No	
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate.	Yes ounterparty. Yes the securities subject to are subject to the repurch	Reverse Repurchase No No the repurchase agreement (i.e.,	/ be
For debt securities, also provide: a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide:	Yes ounterparty. Yes the securities subject to are subject to the repurch	Reverse Repurchase No No the repurchase agreement (i.e.,	/ be
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. 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).	Yes ounterparty. Yes the securities subject to are subject to the repurch	Reverse Repurchase No No the repurchase agreement (i.e.,	/ be
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii. 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,	Yes ounterparty. Yes the securities subject to are subject to the repurch	Reverse Repurchase No No the repurchase agreement (i.e.,	/ be

Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment		
representing cash collateral.b. Does any portion of this investment represent non-cash collateral that is treate 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?	y Yes	X No
If Yes, provide the value of the securities of loan.	on	
NPORT-P: Part C: Sc		
Report the following information for the Fund	and its consolidated subsidia	nies.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	United States of America	
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	254900HROIFWPRGM1V7	7
c. Title of the issue or description of the investment.	U.S. Treasury Bills	
d. CUSIP (if any).	912796W21	
e. At least one of the following other identifie	rs:	
Identifier.	ISIN	
ISIN.	US912796W217	
Identifier.	Ticker (if ISIN is not availab	le)
Ticker (if ISIN is not available).		
Identifier.	Other unique identifier (if tide and ISIN are not available). Indicate the type of identified used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	25000000.00	
Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	24973837.50	
d. Percentage value compared to net assets of the Fund.	6.7115	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to t		
Payoff profile.	X Long	Short N/A

Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: a. Asset type (short-term investment vehicle Short-term investment (e.g., money market fund, liquidity pool, or vehicle other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. b. Issuer type (corporate, U.S. Treasury, U.S. U.S. Treasury 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 US corresponds to the country where the issuer is organized. b. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Yes No Item C.7. Liquidity classification information. For portfolio investments of open-end management investment a. companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. **Highly Liquid Investments** ii. Moderately Liquid Investments Less Liquid Investments iii. iv. Illiquid Investments Category. **Highly Liquid Investments** Percentage. 100 b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple subadvisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy N/A 2 3 in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value

Item C.9. For debt securities

practical expedient).

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

a. Maturity date.	2022-06-21		
b. Coupon.			
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 	None 0		
c. Currently in default? [Y/N]	Yes	X No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
 iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other identifier provided, indicate the type 	nce instrument, ISIN (i ifier (if CUSIP, ISIN, a	f CUSIP is not available), ticker (if CUS	
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase agreements.	also provide:	
For debt securities, also provide:	ondoo ag. comonto,		
a. Select the category that reflects the	Repurchase	Reverse	
transaction (repurchase, reverse repurchase). Select "repurchase		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.			
and receives collateral. Select "reverse repurchase agreement" if the Fund is the			
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes	No	
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value		No	
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.		No No	
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty.	counterparty.		
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate.	counterparty.		
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party?	counterparty. Yes the securities subject are subject to the repu	No to the repurchase agreement (i.e.,	y be
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	counterparty. Yes the securities subject are subject to the repu	No to the repurchase agreement (i.e.,	y be
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer as	counterparty. Yes the securities subject are subject to the repu	No to the repurchase agreement (i.e.,	y be
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii 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,	counterparty. Yes the securities subject are subject to the repu	No to the repurchase agreement (i.e.,	y be
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii 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).	counterparty. Yes the securities subject are subject to the repu	No to the repurchase agreement (i.e.,	y be

b. Does any portion of this investment represent non-cash collateral that is treate as a Fund asset and received for loaned securities?		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 of loan.	on	
NPORT-P: Part C: Scl	hedule of Portfo	olio Investments
Report the following information for the Fund	and its consolidated subsidiari	es.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	United States of America	
•		
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	254900HROIFWPRGM1V77	
c. Title of the issue or description of the investment.	U.S. Treasury Bills	
d. CUSIP (if any).	912796P45	
e. At least one of the following other identified	s:	_
Identifier.	ISIN	
ISIN.	US912796P450	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).		
Identifier.	Other unique identifier (if ticke and ISIN are not available). Indicate the type of identifier used	er
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Description of other unique identifier.		
Item C.2. Amount of each investment.		
Balance	20000000.00	
Units	Principal amount	
Description of other units.		
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	19996720.00	
exchange rate used to calculate value. d. Percentage value compared to net assets of the Fund.	5.3739	
Item C.3. Indicate payoff profile among the respond N/A to this Item and respond to t		
Payoff profile.	X Long	Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely i	dentifies the instrument among
Item C.4. Asset and issuer type. Select the each of the following:	category that most closely i	dentifies the instrument among

(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Short-term investment vehicle
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	U.S. Treasury
Item C.5. Country of investment or issuer.	
 a. Report the ISO country code that corresponds to the country where the issue is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. 	
Item C.6.	
Is the investment a Restricted Security?	Yes X No
Item C.7.	_ No
 a. Liquidity classification information. For companies, provide the liquidity classificategories as specified in rule 22e-4 [classifications, indicate the percentage. i. Highly Liquid Investments 	portfolio investments of open-end management investment fication(s) for each portfolio investment among the following 17 CFR 270.22e-4]. For portfolio investments with multiple liquidit amount attributable to each classification.
ii. Moderately Liquid Investments iii. Less Liquid Investments iv Illiquid Investments	
iii. Less Liquid Investments iv. Illiquid Investments	Highly Liquid Investments
iii. Less Liquid Investments iv. Illiquid Investments Category.	Highly Liquid Investments
iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage.	100 egories to the holding, indicate which of the three circumstances
 iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification catelisted in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tradvisers with differing liquidity views; of how long it would take to liquidate to 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
 iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification catelisted in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tradvisers with differing liquidity views; of how long it would take to liquidate treasonably anticipated trading). In (1) 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
 iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tradvisers with differing liquidity views; of how long it would take to liquidate treasonably anticipated trading). In (1) trade size for each portion of the posit Item C.8. Indicate the level within the fair value hierarch in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.
 iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tr advisers with differing liquidity views; of how long it would take to liquidate t reasonably anticipated trading). In (1) trade size for each portion of the posit Item C.8. Indicate the level within the fair value hierarch in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.
 iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tradvisers with differing liquidity views; of how long it would take to liquidate treasonably anticipated trading). In (1) trade size for each portion of the posit Item C.8. Indicate the level within the fair value hierarch in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.
 iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification catelisted in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tradvisers with differing liquidity views; of how long it would take to liquidate treasonably anticipated trading). In (1) trade size for each portion of the position of the position 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 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.
 iii. Less Liquid Investments iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may to multiple classification categories on differing liquidity features that justify tradvisers with differing liquidity views; of how long it would take to liquidate treasonably anticipated trading). In (1) trade size for each portion of the posit Item C.8. Indicate the level within the fair value hierarch in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position has eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion. The provided HTML representation of the three circumstances applicable. The provided HTML representation of the three circumstances applicable. The provided HTML representation of the position has eating the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.

Select the category that most closely			
reflects the coupon type among the following (fixed, floating, variable, none).			
ii. Annualized rate.	0		
	Ĭ		
c. Currently in default? [Y/N]	Yes	X No	
c. Currently in detault: [17/N]	165	X NO	
d. Are there any interest payments in arrears or have any coupon payments been legally	Yes	X No	
deferred by the issuer? [Y/N]	V	w. N.	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No	
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	Yes	No	
ii. Contingent convertible? [Y/N]	Yes	No	
iii. Description of the reference instrument, ir denominated, as well as CUSIP of referer and ISIN are not available), or other ident If other identifier provided, indicate the typ iv. Conversion ratio per US\$1000 notional, o	nce instrument, ISIN (if ifier (if CUSIP, ISIN, ar be of identifier used.	CUSIP is not available), ticke d ticker are not available).	er (if CUSIP
relevant currency, indicating the relevant conversion ratio.			
v. Delta (if applicable).			
Item C.10. For repurchase and reverse repu	rchase agreements, a	so 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.			
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.			
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes	No	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value		No No	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty.	counterparty.		
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party?		No No	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of counterparty.	counterparty.		
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party?	counterparty.		
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate.	counterparty. Yes the securities subject are subject to the repur	No o the repurchase agreement	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer and selections.	counterparty. Yes the securities subject are subject to the repur	No o the repurchase agreement	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	counterparty. Yes the securities subject are subject to the repur	No o the repurchase agreement	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii 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,	counterparty. Yes the securities subject are subject to the repur	No o the repurchase agreement	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? If Yes, provide the value of the investment	counterparty. Yes the securities subject are subject to the repur	No o the repurchase agreement	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value ii. If N, provide the name and LEI (if any) of content of counterparty. Value ii. If N, provide the name and LEI (if any) of content of collateral). If multiple securities of an issuer and aggregated in responding to Items C.10.f.i-iii Item C.11. For derivatives, also provide: a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other). Item C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	the securities subject are subject to the repur	o the repurchase agreement chase agreement, those sec	

as a Fund asset and received for loaned securities?	
If yes, provide the value of the securities representing non-cash collateral.	
c. Is any portion of this investment on loan by the Fund?	Yes X No
If Yes, provide the value of the securities of loan.	on
NPORT-P: Part C: Scl	hedule of Portfolio Investments
Report the following information for the Fund	
Item C.1. Identification of investment.	and its consolidated subsidiaries.
a. Name of issuer (if any).	United States of America
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796Q28
e. At least one of the following other identified	rs:
Identifier.	ISIN
ISIN.	US912796Q284
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	25000000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	24994450.00
 d. Percentage value compared to net assets of the Fund. 	6.717
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
Payoff profile.	X Long Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely identifies the instrument among
 a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, 	Short-term investment vehicle

equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real		
estate, other).		
If "other," provide a brief description.		
 b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. 	U.S. Treasury	
Ham C.F. Country of investment on income		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer.	US	
b. If different from the country where the issuer is organized, also report the ISO country		
code that corresponds to the country of investment or issuer based on the		
concentrations of the risk and economic		
exposure of the investments.		
Item C.6.		_
Is the investment a Restricted Security?	Yes	No
Item C.7.		
 a. Liquidity classification information. For p companies, provide the liquidity classific categories as specified in rule 22e-4 [17 classifications, indicate the percentage a i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments 	ation(s) for each portfolio inv CFR 270.22e-4]. For portfol	restment among the following io investments with multiple liquidity
iv. Illiquid Investments Category.	Highly Liquid Investments	
	100	
b. If attributing multiple classification category		which of the three circumstances
listed in the Instructions to Item C.7 is applications to Item C.7 Funds may charton to multiple classification categories only differing liquidity features that justify treas advisers with differing liquidity views; or of how long it would take to liquidate the reasonably anticipated trading). In (1) are trade size for each portion of the position	oose to indicate the percenta in the following circumstance ating the portions separately; (3) if the fund chooses to cla e entire position (rather than be and (2), a fund would classify the	es: (1) if portions of the position have (2) if a fund has multiple sub- ssify the position through evaluation pasing it on the sizes it would
Item C.8.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	X 1 2	3 N/A
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2022-05-12	
b. Coupon.		
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	None	
ii. Annualized rate.		

	0	
c. Currently in default? [Y/N]	Yes	X No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	Yes	X No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	Yes	X No
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	Yes	No
ii. Contingent convertible? [Y/N]	Yes	No
iii. Description of the reference instrument, in denominated, as well as CUSIP of reference and ISIN are not available), or other ident If other identifier provided, indicate the type	nce instrument, ISIN tifier (if CUSIP, ISIN	l (if CUSIP is not availa , and ticker are not avai
iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio.		
v. Delta (if applicable).		
Itom C 10. For requirehead and reverse arms	robaco agracimant	e aleo provido:
Item C.10. For repurchase and reverse repu	i ciiase agreement	s, aiso 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	Yes	No
counterparty. Value		
ii. If N, provide the name and LEI (if any) of o	counternarty	
c. Tri-party?	Yes	No
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii	are subject to the re	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No
If Yes, provide the value of the investment representing cash collateral.	L	
b. Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No

If yes, provide the value of the securities representing non-cash collateral.c. Is any portion of this investment on loan by the Fund?If Yes, provide the value of the securities of loan.	
NPORT-P: Part C: Scl	nedule of Portfolio Investments
Report the following information for the Fund	and its consolidated subsidiaries.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	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).	912796V30
e. At least one of the following other identified	rs:
Identifier.	ISIN
ISIN.	US912796V300
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	35000000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	34980172.50
d. Percentage value compared to net assets of the Fund.	9.4005
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
Payoff profile.	X Long Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely identifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other,	Short-term investment vehicle

structured note, loan, ABS-mortgage backe security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other).	d
If "other," provide a brief description.	
b. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other).	U.S. Treasury
If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issue	r US
is organized. b. If different from the country where the issue is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic	
exposure of the investments. Item C.6.	
Is the investment a Restricted Security?	Yes X No
Item C.7.	
companies, provide the liquidity classif categories as specified in rule 22e-4 [1	portfolio investments of open-end management investment fication(s) for each portfolio investment among the following [7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
i. Highly Liquid Investmentsii. Moderately Liquid Investments	
, ,	
iii. Less Liquid Investments	
iii. Less Liquid Investments iv. Illiquid Investments	
iv. Illiquid Investments Category.	Highly Liquid Investments
iv. Illiquid Investments	Highly Liquid Investments 100
iv. Illiquid Investments Category. Percentage.	gories to the holding, indicate which of the three circumstances
 iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
 iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) is 	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated
iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification catellisted in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) a trade size for each portion of the position.	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation he entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.
iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification catelisted in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position of 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	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.
iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification catellisted in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position of the position 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).	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.
iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position of the position 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	egories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable ly in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated ion.
iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification catelisted in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position of the position which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon.	agories to the holding, indicate which of the three circumstances applicable. Schoose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation ne entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. The provided HTML is a subclassify and the size of the position of the position of the position have eating the position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on.
iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position of the position which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	agories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation ne entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. The provided HTML in the provided HTML is a position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. The provided HTML is a position through evaluation through evaluation and (2), a fund would classify using the reasonably anticipated on. The provided HTML is a position through evaluation through evaluation and (2), a fund would classify using the reasonably anticipated on. The provided HTML is a position through evaluation through evaluation and (2), a fund would classify using the reasonably anticipated on.
iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification catelisted in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position of the position which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the	agories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation ne entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. 2022-05-31 None
iv. Illiquid Investments Category. Percentage. b. If attributing multiple classification cate listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may be to multiple classification categories only differing liquidity features that justify the advisers with differing liquidity views; of how long it would take to liquidate the reasonably anticipated trading). In (1) attrade size for each portion of the position of the position which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	agories to the holding, indicate which of the three circumstances applicable. choose to indicate the percentage amount of a holding attributable by in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple subor (3) if the fund chooses to classify the position through evaluation ne entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. The provided HTML in the provided HTML is a position through evaluation the entire position (rather than basing it on the sizes it would and (2), a fund would classify using the reasonably anticipated on. The provided HTML is a position through evaluation through evaluation and (2), a fund would classify using the reasonably anticipated on. The provided HTML is a position through evaluation through evaluation and (2), a fund would classify using the reasonably anticipated on. The provided HTML is a position through evaluation through evaluation and (2), a fund would classify using the reasonably anticipated on.

	y interest payments in arrears coupon payments been legally			X			
deferred by	the issuer? [Y/N]		.,				
	n of the interest paid in kind? 'N" if the interest may be paid in		Yes	X	No		
	ot actually paid in kind or if the e option of electing in-kind						
	d has elected to be paid in-kind.						
	ble securities, also provide:		1	_	_		
i. Mandator	ry convertible? [Y/N]		Yes		No		
ii. Continge	nt convertible? [Y/N]		Yes		No		
denomina and ISIN	on of the reference instrument, in ated, as well as CUSIP of referer are not available), or other identi entifier provided, indicate the typ	nce ins ifier (if	trument, ISI CUSIP, ISI	N (if CUSIF N, and ticke	is not availa	able), ticker (if CU	
	on ratio per US\$1000 notional, o currency, indicating the relevant on ratio.						
v. Delta (if a						1	
Item C.10. For	repurchase and reverse repu	rchase	e agreemen	ts. also pr	ovide:		
	ities, also provide:		g	, [
a. Select the ca	ategory that reflects the	F	Repurchase		Reverse		
	repurchase, reverse . Select "repurchase				Repurchase	€	
agreement"	if the Fund is the cash lender						
	s collateral. Select "reverse agreement" if the Fund is the						
cash borrow	er and posts collateral.						
b. Counterparty	V .						
	y central counterparty? [Y/N] If	Y	'es		No		
Y, provide counterpa	the name of the central						
Value	iity.						
	de the name and LEI (if any) of c	ounte	rparty.				
c. Tri-party?		Y	'es		No		
d. Repurchase	rate.						
e. Maturity date	Э.						
collateral). If	following information concerning multiple securities of an issuer a in responding to Items C.10.f.i-iii	are sul					nay be
Item C.11. For	derivatives, also provide:						
	vative instrument that most esents the investment, selected						
from among	the following (forward, future,						
	otion, swap (including but not all return swaps, credit default						
swaps, and i other).	interest rate swaps), warrant,						
•	curities lending.						
a. Does any an	nount of this investment		Yes	X	No		
represent re	investment of cash collateral loaned securities?						
If Yes, provid	de the value of the investment					1	
representing	g cash collateral.					1	
	ortion of this investment on-cash collateral that is treated		Yes	X	No		
•	sset and received for loaned						
securities?							
	de the value of the securities					1	
representing	non-cash collateral.					1	
	n of this investment on loan by		Yes	X	No		
the Fund?						1	

obligation, ABS-other, commodity, real

If "other," provide a brief description.

estate, other).

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	United States of America
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900HROIFWPRGM1V77
c. Title of the issue or description of the investment.	U.S. Treasury Bills
d. CUSIP (if any).	912796V97
e. At least one of the following other identifier	rs:
Identifier.	ISIN
ISIN.	US912796V979
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.	
Item C.2. Amount of each investment.	
Balance	25000000.00
Units	Principal amount
Description of other units.	
b. Currency. Indicate the currency in which the investment is denominated.	United States Dollar
c. Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	24979700.00
d. Percentage value compared to net assets of the Fund.	6.713
	e following categories (long, short, N/A). For derivatives, he relevant payoff profile question in Item C.11.
Payoff profile.	X Long Short N/A
Item C.4. Asset and issuer type. Select the each of the following:	e category that most closely identifies the instrument among
a. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backer security, ABS-asset backed commercial paper, ABS-collateralized bond/debt	

b. Issuer type (corporate, U.S. Treasury, U.S.	U.S. Treasury
government agency, U.S. government	U.S. Heasury
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	US
corresponds to the country where the issuer is organized.	
b. If different from the country where the issue	r
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.	
	portfolio investments of open-end management investment
companies, provide the liquidity classificategories as specified in rule 22e-4 [1	ication(s) for each portfolio investment among the following 7 CFR 270.22e-4]. For portfolio investments with multiple liquidity amount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	Highly Liquid Investments
Percentage.	100
 If attributing multiple classification cate listed in the Instructions to Item C.7 is a 	gories to the holding, indicate which of the three circumstances applicable.
	hoose to indicate the percentage amount of a holding attributable
	y in the following circumstances: (1) if portions of the position have eating the portions separately; (2) if a fund has multiple sub-
advisers with differing liquidity views; o	r (3) if the fund chooses to classify the position through evaluation be entire position (rather than basing it on the sizes it would
	and (2), a fund would classify using the reasonably anticipated
trade size for each portion of the position	on.
Item C.8.	
Indicate the level within the fair value hierarchy	/ X 1 2 3 N/A
in which the fair value measurements fall pursuant to U.S. Generally Accepted	
Accounting Principles 7(ASC 820, Fair Value	
Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated	
with it (i.e., net asset value used as the	
practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2022-06-14
b. Coupon.	
 Select the category that most closely reflects the coupon type among the 	None
following (fixed, floating, variable, none).	
ii. Annualized rate.	0
c. Currently in default2 IV/NI	Vas V No
c. Currently in default? [Y/N]	Yes X No
d. Are there any interest neumants in arrass	Vas V No
 d. Are there any interest payments in arrears or have any coupon payments been legally 	Yes X No
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	Yes X No
kind but is not actually paid in kind or if the	

	Fund has the option of electing in-kind payment and has elected to be paid in-kind.			
f.	For convertible securities, also provide:			
	i. Mandatory convertible? [Y/N]	Yes	No	
	ii. Contingent convertible? [Y/N]	Yes	No	
	iii. Description of the reference instrument, in denominated, as well as CUSIP of referen and ISIN are not available), or other ident If other identifier provided, indicate the type	instrument, ISI (if CUSIP, ISIN	N (if CUSIP is not availa I, and ticker are not ava	able), ticker (if CUSIP
	 iv. Conversion ratio per US\$1000 notional, o relevant currency, indicating the relevant conversion ratio. 			
	v. Delta (if applicable).			
lt	em C.10. For repurchase and reverse repu	ase agreemen	ts, also provide:	
F	or debt securities, also provide:			
а	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase	Reverse Repurchase	9
b	. Counterparty.			
	 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. Value 	Yes	No	7
	ii. If N, provide the name and LEI (if any) of c	nternarty		
C	Tri-party?	Yes	No	
d	. Repurchase rate.			
	. Maturity date.			
	Provide the following information concerning	sacuritias subi	ect to the requirehase a	greement (i.e.
١.	collateral). If multiple securities of an issuer a aggregated in responding to Items C.10.f.i-iii			
lt	em C.11. For derivatives, also provide:			
а	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).			
lt	em C.12. Securities lending.			
а	Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	Yes	X No	
	If Yes, provide the value of the investment representing cash collateral.			
b	Does any portion of this investment represent non-cash collateral that is treated as a Fund asset and received for loaned securities?	Yes	X No	
	If yes, provide the value of the securities representing non-cash collateral.			
C	Is any portion of this investment on loan by the Fund?	Yes	X No	
	If Yes, provide the value of the securities on loan.			

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

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

NPORT-P: Signatures

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

Registrant:	GraniteShares ETF Trust
By (Signature):	/s/ William Rhind
Name:	William Rhind
Title:	President GraniteShares ETF Trust
Date:	2022-05-20

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GraniteShares ETF Trust Consolidated Schedule of Investments

GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF March 31, 2022 (Unaudited)

Investments	Principal Amount		Value
UNITED STATES TREASURY OBLIGATIONS - 85.96% ^(a)			
United States Treasury Bill, 0.006%, 04/07/2022	\$ 15,000,000	\$	14,999,648
United States Treasury Bill, 0.016%, 04/14/2022	15,000,000		14,999,130
United States Treasury Bill, 0.039%, 04/21/2022	20,000,000		19,998,640
United States Treasury Bill, 0.049%, 04/28/2022	30,000,000		29,997,074
United States Treasury Bill, 0.078%, 05/05/2022	20,000,000		19,996,720
United States Treasury Bill, 0.106%, 05/10/2022	30,000,000		29,993,654
United States Treasury Bill, 0.114%, 05/12/2022	25,000,000		24,994,450
United States Treasury Bill, 0.121%, 05/17/2022	20,000,000		19,994,250
United States Treasury Bill, 0.205%, 05/24/2022	20,000,000		19,991,530
United States Treasury Bill, 0.224%, 05/31/2022	35,000,000		34,980,173
United States Cash Management Bill, 0.258%, 06/07/2022	25,000,000		24,983,950
United States Cash Management Bill, 0.289%, 06/14/2022	25,000,000		24,979,700
United States Treasury Bill, 0.284%, 06/16/2022	15,000,000		14,987,063
United States Cash Management Bill, 0.335%, 06/21/2022	25,000,000	_	24,973,838
TOTAL UNITED STATES TREASURY OBLIGATIONS			
(Cost \$319,862,174)			319,869,820
TOTAL INVESTMENTS - 85.96%			
(Cost \$319,862,174)		\$	319,869,820
Other Assets In Excess Of Liabilities - 14.04%			52,238,062(b)
NET ASSETS (100.00%)		\$	372,107,882

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

At March 31, 2022, open futures contracts were as follows:

Description	Number of Contracts	Expiration	Contract Type	Notional Amount	Value/Unrealized Appreciation	Value/Unrealized Depreciation
Brent Crude ^(a)	258	05/31/22	Long	\$26,504,340	_	\$ (1,685,080)
Coffee 'C' Future ^(a)	95	05/18/22	Long	8,065,500	_	(803,063)
Copper ^(a)	151	05/26/22	Long	17,935,025	693,400	_
Corn Future ^(a)	563	05/13/22	Long	21,077,313	2,710,838	_
COTTON NO.2 FUTR May22 ^(a)	80	05/06/22	Long	5,427,600	512,685	_
E-mini Gold ^(a)	1	05/26/22	Long	97,700	_	(1,913)
Gasoline RBOB ^(a)	68	04/29/22	Long	8,998,970	919,417	-
Gold 100 Oz Future ^(a)	254	06/28/22	Long	49,631,599	_	(1,321,420)
Heating Oil Future ^(a)	61	04/29/22	Long	8,610,626	1,531,883	-
KC Hard Red Winter Wheat ^(a)	131	05/13/22	Long	6,744,863	1,212,013	_
LEAN HOGS FUTURE Jun22 ^(a)	161	06/14/22	Long	7,768,250	387,650	-
Live Cattle Future ^(a)	198	06/30/22	Long	10,860,300	266,690	_
LME Nickel ^(a)	67	05/16/22	Long	12,902,190	3,399,540	_
LME Primary Aluminum ^(a)	177	05/16/22	Long	15,430,462	1,071,756	_
LME Zinc ^(a)	106	05/16/22	Long	11,136,625	1,417,394	-
Low Sulphur Gasoil ^(a)	114	05/12/22	Long	11,491,200	2,336,775	_
Natural Gas ^(a)	658	04/27/22	Long	37,124,359	9,648,819	_
Silver ^(a)	130	05/26/22	Long	16,336,450	1,001,225	_
Soybean ^(a)	253	05/13/22	Long	20,470,863	336,888	_
Soybean Meal ^(a)	260	05/13/22	Long	12,155,000	334,510	_
Soybean Oil ^(a)	273	05/13/22	Long	11,456,172	704,310	_
Sugar #11 ^(a)	417	04/29/22	Long	9,102,610	724,058	_
Wheat Future ^(a)	232	05/13/22	Long	11,669,600	2,003,462	_
WTI Crude ^(a)	310	04/20/22	Long	31,086,800	3,175,060	_
Total Futures Contracts					\$ 34,388,373	(3,811,476)
Net Unrealized Appreciation					\$ 30,576,897	

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

Commodity Broad Strategy No K-1 Cayman Investments in Securities at Value	Level 1	Level 2		Level 3	Total
				ECVCI 5	
United States Treasury Obligations	\$ 319,869,820	\$	<u> </u>		\$ 319,869,820
Total	\$ 319,869,820	\$	- \$	_	\$ 319,869,820
			_		
Other Financial Instruments					
Assets					
Futures Contracts	\$ 34,388,373	\$	- \$	_	\$ 34,388,373
Liabilities					
Futures Contracts	\$ (3,811,476)	\$	- \$	_	\$ (3,811,476)
Total	\$ 30,576,897	\$	- \$	_	\$ 30,576,897

GraniteShares ETF Trust Notes to Quarterly Schedules of Investments March 31, 2022 (Unaudited)

1. FAIR VALUE MEASUREMENT

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

- Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities.
- Level 2 Observable inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar securities, interest rates, prepayment speeds, credit risk, yield curves, default rates and similar data.
- Level 3 Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available; representing the Funds' own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

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

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

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

2. CONSOLIDATED SUBSIDIARY

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

The following table reflects the net assets of the Subsidiary as a percentage of the GraniteShares Bloomberg Commodity Broad Strategy No K-1 ETF's net assets at March 31, 2022:

Fund	Wholly Owned Subsidiary	 Value	Percentage of Fund's Net Assets
GraniteShares Bloomberg Commodity	GraniteShares BCOM		
Broad Strategy No K-1 ETF	Cayman Limited	\$ 67,639,500	18.2%