Form 5500	Annual Return/Report of Employee Benefit Plan	OMB Nos. 1210-0110 1210-0089
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ **Complete all entries in accordance with the instructions to the Form 5500.**	**2023** **This Form is Open to Public Inspection**

Part I Annual Report Identification Information

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- [ ] a single-employer plan
- [X] a DFE (specify) E

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [ ] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ [ ]

Part II Basic Plan Information—enter all requested information

1a Name of plan
ALL WEATHER PORTFOLIO LIMITED

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 08/01/2001

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
ALL WEATHER PORTFOLIO LIMITED

ONE NYALA FARMS ROAD
WESTPORT, CT 06880

2b Employer Identification Number (EIN) 98-0501379

2c Plan Sponsor's telephone number 203-226-3030

2d Business code (see instructions) 523900

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.		
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	09/24/2024	THOMAS OLKOSKI
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: **a** Sponsor's name **c** Plan Name	**4b** EIN **4d** PN	
5 Total number of participants at the beginning of the plan year	**5**	0
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	
a(2) Total number of active participants at the end of the plan year	**6a(2)**	0
b Retired or separated participants receiving benefits	**6b**	
c Other retired or separated participants entitled to future benefits	**6c**	
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	0
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f Total. Add lines **6d** and **6e**.	**6f**	0
g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [ ] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- **(4)** [ ] **DCG** (Individual Plan Information) – Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached _____
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ……..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).	2023
Department of Labor Employee Benefits Security Administration	▶ **File as an attachment to Form 5500.**	**This Form is Open to Public Inspection.**
Pension Benefit Guaranty Corporation		

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
ALL WEATHER PORTFOLIO LIMITED

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
ALL WEATHER PORTFOLIO LIMITED

D Employer Identification Number (EIN)
98-0501379

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

VANGUARD
P.O. BOX 1110
VALLEY FORGE, PA 19482-1110

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BANK OF AMERICA

100 NORTH TRYON STREET
CHARLOTTE, NC 28255

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	198111	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BANK OF NEW YORK MELLON CORPORATION

04-1107280

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 13	NONE	4503260	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BARCLAYS CAPITAL INC.

745 SEVENTH AVENUE
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	176719	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BNP PARIBAS

16 BOULEVARD DES ITALIENS
PARIS 75009 FR

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	11544	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BRIDGEWATER ASSOCIATES, LP

ONE NYALA FARMS ROAD
WESTPORT, CT 06880

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	36601879	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CARNE GLOBAL FINANCIAL SERVICES LTD

ESTERLY TIBBETS HIGHWAY, 4TH FLOOR
WINDWARD BLDG., GRAND CAYMAN KY1-1209 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	7500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CITIGROUP GLOBAL MARKETS INC.

390 GREENWICH STREET
NEW YORK, NY 10013

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	342065	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

FLEMING FINANCIAL SERVICES, P.C.

52-2183982

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	8250	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

GOLDMAN SACHS & CO.

85 BROAD STREET
NEW YORK, NY 10004

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	519917	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JP MORGAN SECURITIES INC.

383 MADISON AVENUE
NEW YORK, NY 10179

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	298094	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

JPMORGAN CHASE BANK, N.A.

1111 POLARIS PKWY
COLUMBUS, OH 43240

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19	NONE	22270	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

KPMG LLP

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 16	NONE	31973	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MACQUARIE GROUP LTD

RIVERPLACE TOWER, 1301 RIVERPLACE B
JACKSONVILLE, FL 32207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	12093	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MAPLES CORPORATE SERVICES LIMITED

P.O. BOX 309
UGLAND HOUSE, GRAND CAYMAN KY1-1104 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	28920	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MIZUHO FINANCIAL GROUP INC

OTEMACHI TOWER, 1-5-5 OTEMACHI
CHIYODA-KU, TOKYO 100-8176 JP

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	17477	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

NEWEDGE

245 PARK AVENUE
NEW YORK, NY 10167

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	94912	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

NORTHERN TRUST HEDGE FUND SERVICES

50 SOUTH LASALLE STREET
CHICAGO, IL 60603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	NONE	2037139	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRICEWATERHOUSE COOPERS LLP

300 MADISON AVENUE
NEW YORK, NY 10017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	18752	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SOCIETE GENERALE AMERICAS SECURITIE

245 PARK AVENUE
NEW YORK, NY 10167

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	48857	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK AND TRUST COMPANY

ONE LINCOLN STREET
BOSTON, MA 02111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19	NONE	14374	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WELLS FARGO

420 MONTGOMERY STREET
SAN FRANCISCO, CA 94104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	41778	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

a Name:	**b** EIN:
c Position:	
d Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)	DFE/Participating Plan Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2023** **This Form is Open to Public Inspection.**

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
ALL WEATHER PORTFOLIO LIMITED

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
ALL WEATHER PORTFOLIO LIMITED

D Employer Identification Number (EIN)
98-0501379

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER SHORT TERM INV. FUND II

b Name of sponsor of entity listed in (a): BRIDGEWATER SHORT TERM INV. FUND II

c EIN-PN 16-1675706-001 | **d** Entity code E | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 2804508469

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN | **d** Entity code | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name	IBT CONSOLIDATED PENSION PLAN		
b Name of plan sponsor	BD OF TRUSTEES OF IBT CONSOLIDATED PENSION FUND	c EIN-PN	82-2153627-001
a Plan name	U.F.C.W. CONSOLIDATED PENSION FUND		
b Name of plan sponsor	BD. OF TRUSTEES OF U.F.C.W. CONSOLIDATED PENSION	c EIN-PN	58-6101602-001
a Plan name	SOUND RETIREMENT TRUST		
b Name of plan sponsor	BOARD OF TRUSTEES, SOUND RETIREMENT TRUST	c EIN-PN	91-6069306-001
a Plan name	SOUTHERN CALIFORNIA GENERAL SALES EMPLOYERS AND UNITED FOOD AND COMMERCIAL WORKERS UNIONS PENSION FUND		
b Name of plan sponsor	BOARD OF TRUSTEES, SOUTHERN CALIFORNIA GENERAL SALES EMPLOYERS	c EIN-PN	51-6029991-001
a Plan name	SOUTHERN CALIFORNIA UNITED FOOD AND COMMERCIAL WORKERS UNIONS AND DRUG EMPLOYERS PENSION FUND		
b Name of plan sponsor	BOARD OF TRUSTEES, SOUTHERN CALIFORNIA UNITED FOOD	c EIN-PN	51-6029925-001
a Plan name	ERNST & YOUNG DEFINED BENEFIT RETIREMENT PLAN		
b Name of plan sponsor	ERNST & YOUNG U.S. LLP	c EIN-PN	34-6565596-111
a Plan name	ERNST & YOUNG PARTNERSHIP RETIREMENT PLAN		
b Name of plan sponsor	ERNST & YOUNG U.S. LLP	c EIN-PN	34-6565596-001
a Plan name	THE ERNST & YOUNG PARTNERSHIP DEFINED BENEFIT RETIREMENT PLAN		
b Name of plan sponsor	ERNST & YOUNG U.S. LLP	c EIN-PN	34-6565596-113
a Plan name	GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN		
b Name of plan sponsor	GENERAL MOTORS LLC	c EIN-PN	27-0383222-003
a Plan name	ALASKA ELECTRICAL PENSION FUND		
b Name of plan sponsor	JOINT BOARD OF TRUSTEES ALASKA ELECTRICAL PENSION PLAN	c EIN-PN	92-6005171-001
a Plan name	BAKERY & CONFECTIONERY UNION & INDUSTRY INTERNATIONAL PENSION FUND		
b Name of plan sponsor	JOINT BOARD OF TRUSTEES, BAKERY & CONFECTIONERY UNION & INDUSTRY	c EIN-PN	52-6118572-001
a Plan name	KAISER FOUNDATION HEALTH PLAN, INC. RETIREE HEALTH AND WELFARE PLAN		
b Name of plan sponsor	KAISER FOUNDATION HEALTH PLAN, INC.	c EIN-PN	94-1340523-580

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name	MACANDREWS & FORBES INCORPORATED MASTER TRUST		
b Name of plan sponsor	MACANDREWS & FORBES INCORPORATED	c EIN-PN	36-7370049-001
a Plan name	MASTER TRUST BETWEEN PFIZER INC AND THE NORTHERN TRUST COMPANY		
b Name of plan sponsor	PFIZER INC	c EIN-PN	36-3146075-001
a Plan name	RAYTHEON TECHNOLOGIES CORPORATION MASTER RETIREMENT TRUST		
b Name of plan sponsor	RAYTHEON TECHNOLOGIES CORPORATION	c EIN-PN	13-3064404-001
a Plan name	ROCHESTER GENERAL HEALTH SYSTEM EMPLOYEE RETIREMENT PLAN		
b Name of plan sponsor	ROCHESTER GENERAL HEALTH SYSTEM	c EIN-PN	16-0743134-080
a Plan name	UNITED FOOD & COMMERCIAL WORKERS INTL UNION - INDUSTRY PENSION FUND		
b Name of plan sponsor	TRUSTEES OF UFCW INT'L UNION - INDUSTRY PENSION FUND	c EIN-PN	51-6055922-001
a Plan name	UNITY HEALTH SYSTEM RETIREMENT PLAN		
b Name of plan sponsor	UNITY HEALTH SYSTEM	c EIN-PN	22-2572873-001
a Plan name	GENERAL MOTORS SALARIED RETIREMENT PROGRAM		
b Name of plan sponsor	GENERAL MOTORS LLC	c EIN-PN	27-0383222-016
a Plan name			
b Name of plan sponsor		c EIN-PN	
a Plan name			
b Name of plan sponsor		c EIN-PN	
a Plan name			
b Name of plan sponsor		c EIN-PN	
a Plan name			
b Name of plan sponsor		c EIN-PN	
a Plan name			
b Name of plan sponsor		c EIN-PN	

SCHEDULE H (Form 5500)	Financial Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ **File as an attachment to Form 5500.**	**2023** **This Form is Open to Public Inspection**

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
ALL WEATHER PORTFOLIO LIMITED

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
ALL WEATHER PORTFOLIO LIMITED

D Employer Identification Number (EIN)
98-0501379

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	318790929	224527066
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1014233882	683917188
(2) U.S. Government securities	1c(2)	3011696910	2319336110
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	5780305653	2494947010
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	6513333	1963346
(B) Common	1c(4)(B)	2203373030	1618149586
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	1160660408	2804508469
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	294386017	181234495
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	258880	348471

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	13790219042	10328931741
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	22438	26442
i Acquisition indebtedness	1i		
j Other liabilities	1j	142177167	233107933
k Total liabilities (add all amounts in lines 1g through1j)	1k	142199605	233134375
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	13648019437	10095797366

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	219550192	
(B) U.S. Government securities	2b(1)(B)	91135697	
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		310685889
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	64051355	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		64051355
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	30956141566	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	31540975488	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-584833922
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	1370730397	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		1370730397

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		27178296
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		13618174
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		1201430189
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		57409794
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)	5213244	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	27090	
(5) Investment advisory and investment management fees	2i(5)	36601879	
(6) Bank or trust company trustee/custodial fees	2i(6)	1363799	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	54414	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	8295078	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		51555504
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		108965298
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		1092464891
l Transfers of assets:			
(1) To this plan	2l(1)		149493263
(2) From this plan	2l(2)		4794180225

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) [ ] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [X] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: KPMG LLP **(2)** EIN: 13-5565207

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) [ ] This form is filed for a CCT, PSA, DCG or MTIA. **(2)** [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k			
l Has the plan failed to provide any benefit when due under the plan?	4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) …….. ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

Financial Statements of

ALL WEATHER PORTFOLIO LIMITED

ALL WEATHER PORTFOLIO TRADING, LLC

December 31, 2023

This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the Regulations under the Commodity Futures Trading Commission.

CONFIDENTIAL

Financial Statements of

ALL WEATHER PORTFOLIO LIMITED

December 31, 2023

(With Independent Auditors' Report Thereon)

This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the Regulations under the Commodity Futures Trading Commission.

CONFIDENTIAL

ALL WEATHER PORTFOLIO LIMITED

Table of Contents

	Page
Affirmation of the Commodity Pool Operator	1
Independent Auditors' Report	2
Statement of Assets and Liabilities	4
Statement of Operations	5
Statement of Changes in Net Assets	6
Schedule of Financial Highlights	7
Notes to the Financial Statements	8

ALL WEATHER PORTFOLIO LIMITED

Affirmation of the Commodity Pool Operator

To the best of the knowledge and belief of the undersigned, the information contained in the Annual Report for the year ended December 31, 2023 is accurate and complete.

Bridgewater Associates, LP, as Investment Manager
All Weather Portfolio Limited
Joseph McGeehin, Authorized Signatory

KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

To the Directors and Shareholders
All Weather Portfolio Limited:

Opinion

We have audited the financial statements of All Weather Portfolio Limited (the Fund), which comprise the statement of assets and liabilities as of December 31, 2023, and the related statements of operations and changes in net assets for the year then ended, the related notes to the financial statements, and the schedule of financial highlights for the year then ended.

In our opinion, the accompanying financial statements and schedule of financial highlights present fairly, in all material respects, the financial position of the Fund as of December 31, 2023, the results of its operations and changes in its net assets for the year then ended, and the financial highlights for the year then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Fund, and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements and schedule of financial highlights in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements and financial highlights that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements and schedule of financial highlights, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for one year after the date that the financial statements and schedule of financial highlights are issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements and schedule of financial highlights as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered

KPMG LLP, a Delaware limited liability partnership and a member firm of
the KPMG global organization of independent member firms affiliated with
KPMG International Limited, a private English company limited by guarantee.

material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements and schedule of financial highlights.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements and schedule of financial highlights, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and schedule of financial highlights.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements and schedule of financial highlights.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

New York, New York
March 15, 2024

ALL WEATHER PORTFOLIO LIMITED

Statement of Assets and Liabilities

December 31, 2023
(stated in United States dollars)

Assets		
Cash and cash equivalents	$	50,000,000
Investment in All Weather Portfolio Trading, LLC ("Master Fund")		10,105,422,980
Redemption receivable from Master Fund		65,754,066
Total Assets	**$**	**10,221,177,046**
Liabilities		
Management fees payable	$	7,221,606
Withholding tax payable		2,377,566
Accounts payable and accrued expenses		26,442
Subscriptions received in advance		50,000,000
Redemptions payable		65,754,066
Total Liabilities	**$**	**125,379,680**
Net Assets	**$**	**10,095,797,366**

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO LIMITED

Statement of Operations

For the Year Ended December 31, 2023
(stated in United States dollars)

Net investment income/(loss) allocated from the Master Fund		
Interest income (inclusive of accretion and amortization)	$	310,522,880
Dividend income (net of foreign withholding taxes of $3,197,483)		60,552,895
Interest expense		(57,407,673)
Operating expenses		(10,147,462)
Net investment income allocated from the Master Fund		303,520,640
Expenses of the Fund		
Management fees		36,601,879
Withholding taxes		4,559,584
Professional fees		103,972
Other expenses		15,718
Total expenses of the Fund		41,281,153
Net investment income		262,239,487
Net realized and unrealized gain/(loss) from investments and foreign currency allocated from the Master Fund		
Net realized loss on transactions in affiliated funds and securities		(665,341,306)
Net realized gain on foreign currency transactions		23,615,739
Net realized gain on derivative contracts		84,055,750
Brokerage commissions		(1,766,608)
Net change in unrealized appreciation on affiliated funds and securities		953,082,906
Net change in unrealized appreciation on derivative contracts		459,093,122
Net change in unrealized depreciation on the translation of other assets and liabilities in foreign currencies		(22,514,199)
Net realized and unrealized gain from investments and foreign currency allocated from the Master Fund		830,225,404
Net increase in net assets resulting from operations	$	1,092,464,891

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO LIMITED

Statement of Changes in Net Assets

For the Year Ended December 31, 2023
(stated in United States dollars)

	Management Shareholders		Class B Shareholders		
	Shares	Value	Shares	Value	Total
Balances at December 31, 2022	1,000.00	$ 10	9,155,748.62	13,648,019,427	13,648,019,437
Subscriptions	-	-	121,723.13	149,493,263	149,493,263
Redemptions	-	-	(3,522,064.53)	(4,794,180,225)	(4,794,180,225)
Net increase in net assets resulting from operations		-	-	1,092,464,891	1,092,464,891
Balances at December 31, 2023	1,000.00	$ 10	5,755,407.22	10,095,797,356	10,095,797,366

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO LIMITED

Schedule of Financial Highlights

For the Year Ended December 31, 2023
(stated in United States dollars)

The following information presents the financial highlights of the Fund for the year ended December 31, 2023. This information has been derived from information presented in the financial statements.

Total return	10.78%
Ratios to average net asset value [1]	
Interest expense	0.46%
Operating expenses	0.08%
Withholding taxes	0.04%
Management fees	0.29%
Total expenses	0.87%
Net investment income	2.11%

Total return and the ratios to average net asset value are calculated for Class B shareholders' capital taken as a whole. An individual shareholder's total return and ratios may vary from the above total return and ratios based on different management fee arrangements and the timing of subscriptions and redemptions.

All amounts reported above include the effects of the Fund's allocated share of such items from the Master Fund.

[1] *Average net asset value is determined using the weighted average net asset value during the year calculated as of each net asset value determination date.*

See accompanying notes to the financial statements.

1. Incorporation and principal activity

All Weather Portfolio Limited (the "Fund") is an exempted company, with limited liability, incorporated under the laws of the Cayman Islands. The Fund is registered as a mutual fund under the Mutual Funds Act of the Cayman Islands.

The Fund is part of a "master-feeder" fund structure whereby it invests substantially all of its assets in All Weather Portfolio Trading, LLC (the "Master Fund"), a Delaware limited liability company. The other feeder fund is All Weather Portfolio, LLC, also a Delaware limited liability company. The financial statements of the Master Fund, including the condensed schedule of investments, are included in this report and should be read in conjunction with the Fund's financial statements.

Bridgewater Associates, LP, an investment adviser registered with the United States Securities and Exchange Commission under the Investment Advisers Act of 1940, as amended, is the Manager of the Master Fund and Investment Manager of the Fund ("Investment Manager"). In addition, the Investment Manager is a registered Commodity Pool Operator under the Commodity Exchange Act and is a member of the National Futures Association.

The investment objective of the Fund and the Master Fund is to seek to provide attractive returns with relatively limited risks, with no material bias to perform better or worse in any particular type of economic environment. The strategy by which the Fund and the Master Fund intend to achieve this objective is described in the Fund's Offering Memorandum.

Capitalized terms not defined herein are defined in the Fund's Offering Memorandum, which should be read in conjunction with these financial statements.

These financial statements were approved by the Board of Directors and available for issue on March 15, 2024.

2. Significant accounting policies

The accompanying financial statements are prepared in accordance with U.S. generally accepted accounting principles ("US GAAP") as detailed in the Financial Accounting Standards Board's Accounting Standards Codification ("Codification"). The Fund is an investment company and follows the accounting and reporting guidance in Topic 946 of the Codification, entitled *Financial Services – Investment Companies*.

The significant accounting policies adopted by the Fund are as follows:

(a) Use of estimates

The preparation of financial statements in accordance with US GAAP requires the Fund to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of income and expenses during the year then ended. Changes in the economic environment, financial markets and any other parameters used in determining these estimates could cause actual results to differ from those estimates materially.

2. Significant accounting policies (continued)

(b) Cash and cash equivalents

Cash comprises current deposits with banks and other financial institutions. Cash equivalents are short term highly liquid investments that are readily convertible to known amounts of cash and are held for the purpose of meeting short-term cash commitments rather than for investment or other purposes.

(c) Investment in the Master Fund

The Fund's investment in the Master Fund is the Fund's proportionate share in the net assets of the Master Fund. The accounting policies of the Master Fund, including valuation policies and related fair value disclosures, are discussed in the notes to the Master Fund's financial statements included in this report.

(d) Investment income and expenses

The Fund records its proportionate share of the Master Fund's income, expenses and realized and unrealized gains and losses in the statement of operations. The ownership percentage used to determine such proportionate share is calculated based on the value of the respective capital accounts of the Master Fund at the beginning of the applicable period.

In addition, the Fund incurs its own expenses, primarily management fees, operating expenses, and U.S. tax withholdings on certain dividend income allocated from the Master Fund.

(e) Taxation

Under existing legislation, there are no taxes on income or capital gains in the Cayman Islands, and the Fund has received an undertaking from the Cayman Islands government exempting it from all local income, profits and capital tax. The Fund is subject to U.S. tax withholdings on certain types of income allocated from the Master Fund.

The *Income Taxes* Topic of the Codification establishes financial accounting and disclosure requirements for recognition and measurement of tax positions taken or expected to be taken on a tax return. The Fund is required to determine whether a tax position of the Fund is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position.

The Fund evaluates tax positions taken or expected to be taken in the course of preparing the Fund's financial statements to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions with respect to tax at the Fund level not deemed to meet the "more-likely-than-not" threshold would be recorded as a tax benefit or expense in the current year. The Fund has concluded that there are no material tax positions requiring recognition, measurement or disclosure on the results of operations of the Fund for the year ended December 31, 2023. The Fund's conclusions regarding tax positions will be subject to review and may be adjusted at a later date based on factors including, but not limited to, on-going analyses of tax laws, regulations and interpretations thereof.

2. Significant accounting policies (continued)

(f) Indemnifications

In the normal course of business, the Fund enters into contracts and agreements that contain a variety of representations and warranties and which may provide general indemnifications. The Fund's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Fund that have not yet occurred. The Fund believes the risk of any future obligation under these indemnifications to be remote.

3. Share capital

	Shares	$
Authorized as of December 31, 2023:		
Management ordinary voting non-participating shares of $0.01 par value each		
Series I	400	4
Series II	600	6
Total Management Shares	1,000	10
Class B ordinary non-voting participating shares of $0.001 par value each	49,990,000	49,990

The Board of Directors has the authority and power to issue more than one class and more than one series of shares, as well as to fix the designations, powers, preferences, rights, qualifications, limitations and restrictions, if any, pertaining to that class or series of shares.

Holders of ordinary non-voting participating shares shall not be entitled to notice of, attend or vote at meetings of members but such shares shall be redeemable by the Fund at the election of the holder (subject to certain limitations as defined in the Fund's offering documents) and the holders shall be entitled to participate in the profits of the Fund and, subject to the return of capital to the holders of ordinary voting non-participating shares, in the surplus assets of the Fund on a winding up or otherwise.

The ordinary voting non-participating shares shall be voting, non-redeemable by the holder thereof and shall not participate in any profits or surplus assets on a winding up or otherwise other than a return of paid-in capital after payment of all other amounts due to other classes of shares. The Investment Manager, a related party to the Fund, holds the Management Series I shares at December 31, 2023. As of December 31, 2023, the Management Series II shares are held equally by the independent directors of the Fund, Jennifer Collins and Humphry Leue.

Subscriptions may be made as of each Dealing Day, generally the first business day of each calendar month, and such other day as determined by the Investment Manager, subject to restrictions as outlined in the Fund's Offering Memorandum. Each Series of Class B Shares will initially be issued at $1,000 per Share and thereafter at a price equal to the Net Asset Value per Share of such Series on the preceding Valuation Day. A separate Series of Class B Shares is issued to each investor.

3. Share capital (continued)

Redemptions may be made as of each Dealing Day, generally the first business day of each calendar month, and such other day as determined by the Directors, subject to restrictions as outlined in the Fund's Offering Memorandum. The price paid on redemption of Shares is the Net Asset Value per Share of the relevant Series of Shares.

On or prior to December 31, 2023, the Fund received cash relating to subscriptions that are effective January 2, 2024. Such amounts have been recorded as subscriptions received in advance in the statement of assets and liabilities.

Redemptions processed on January 2, 2024, have been recorded as redemptions and redemptions payable at December 31, 2023, in accordance with the provisions of the *Distinguishing Liabilities from Equity* Topic of the Codification.

The movements in Management Shares and Class B Shares for the year ended December 31, 2023 are presented in the statement of changes in net assets.

4. Related party transactions

The Investment Manager of the Fund is Bridgewater Associates, LP, which conducts and manages the investment activity of the Fund. Pursuant to the Investment Management Agreement between the Fund and the Investment Manager, the Investment Manager is entitled to receive a management fee, payable quarterly in arrears, with respect to each Series of Class B Shares as follows:

- 0.50% per annum of the net asset value of the applicable Series of Class B Shares up to and including $100,000,000, plus
- 0.35% per annum of the net asset value of the applicable Series of Class B Shares from $100,000,001 up to and including $250,000,000 plus
- 0.25% per annum of the net asset value of the applicable Series of Class B Shares above $250,000,000.

The fee is subject to pro-ration for interim capital subscriptions and redemptions. Management fees were $36,601,879 for the year ended December 31, 2023, of which $7,221,606 is payable at December 31, 2023.

The Investment Manager may consent to a waiver or reduction of the management fee or payment of different fees for certain shareholders. These arrangements with certain shareholders are structured in a manner so as not to affect the fees charged to other shareholders.

5. Investment in the Master Fund

During the year ended December 31, 2023, the Fund invested substantially all of its assets in the Master Fund. As of December 31, 2023, the Fund's investment in the Master Fund comprised 92.19% of the Master Fund's net assets.

Summarized information for the Fund's investment in the Master Fund is as follows:

Net Asset Value at December 31, 2022	$ 13,661,204,505
Subscriptions	149,493,263
Redemptions	(4,839,020,832)
Net income	1,133,746,044
Net Asset Value at December 31, 2023	$ 10,105,422,980

As the Fund's sole investing activity during the year ended December 31, 2023 consisted of the investment in the Master Fund, all amounts reflected in the statement of operations, with the exception of the Fund's direct operating expenses, withholding taxes and the management fees applicable to the Class B shareholders, represent the Fund's allocated amount of each item of income and expense from the Master Fund. At a minimum, the Fund may make additional subscriptions to, or redemptions from, its investment in the Master Fund on a monthly basis, at a price equal to 100% of the Net Asset Value per Unit of the Master Fund, subject to the approval of the Manager of the Master Fund. Bridgewater Associates, LP receives no compensation from the Master Fund for its services.

As of December 31, 2023, $65,754,066 is due from the Master Fund for a redemption effective December 31, 2023.

6. Custodian, Fund Administration, Middle and Back Office Services

The Fund has entered into a Custody Agreement with The Bank of New York Mellon to act as the Custodian of the Fund. The Custodian acts as a repository for certain of the Fund's assets. The Custodian has a security interest in the Fund's assets to the extent of any outstanding fees, expenses, and/or other liabilities related to the services of the Custodian.

The Fund has also entered into separate agreements for fund administration, middle and back office services with The Bank of New York Mellon and The Northern Trust Company. Pursuant to such agreements, The Bank of New York Mellon provides a range of primary fund administration, middle and back office services including, but not limited to, trade capture, collateral management, pricing, reconciliation, valuation, and reporting ("FAMBO Service"), and The Northern Trust Company provides secondary independent parallel processing and reconciliation of the FAMBO Service. In addition, The Northern Trust Company may perform certain primary services related to certain reporting, analytics and regulatory requirements.

The Fund does not pay any fees directly to The Bank of New York Mellon or The Northern Trust Company for FAMBO Service. However, as an investor in the Master Fund, the Fund does bear its pro rata portion of the fees for FAMBO Service assessed by The Bank of New York Mellon and The Northern Trust Company to the Master Fund pursuant to the agreements between the Master Fund and The Bank of New York Mellon and The Northern Trust Company.

7. Subsequent events

The Fund has evaluated subsequent events through March 15, 2024, the date the financial statements were available to be issued, and it has determined that no events have occurred that would require recognition or additional disclosures in these audited financial statements.

8. Presentation of gross realized and unrealized gains and losses

The Investment Manager is subject to the reporting and disclosure requirements of the Alternative Investment Fund Managers Directive (2011/61/EU) ("AIFMD") with respect to the Fund. The AIFMD is European Union ("EU") legislation aimed at increasing investor protection and reducing systemic risk by creating a harmonized EU framework for alternative investment fund managers ("AIFMs") managing or marketing an alternative investment fund ("AIF") in the European Economic Area ("EEA"). The AIFMD requires AIFMs to include various transparency disclosures in the AIFMD annual reports of such AIFs. The AIFMD is supplemented by the Level 2 Regulation ((EU) No 231/2013) ("Level 2 Regulation") issued by the European Commission.

The investment activities and year-end portfolio overview of the Fund, as required by Article 105(1)(a) of the Level 2 Regulation, are discussed in note 1, incorporation and principal activity, and note 9, trading and investing activities and related risks, of the Master Fund. Further, the condensed schedule of investments, included in the Master Fund's financial statements, and the schedule of financial highlights, included in these financial statements, provide further information regarding the year-end portfolio and the performance of the Fund.

Article 104 of the Level 2 Regulation requires separate income and expenditure reporting for realized gains and unrealized gains under the "Income" heading and realized losses and unrealized losses under the "Expenses" heading. The following information is being presented to provide such information required by Article 104 of the Level 2 Regulation.

	Income	Expenses	As Reported in the Statement of Operations
	Realized Gains	Realized (Losses)	Net Realized Gains/(Losses)
Affiliated funds and securities	$ 195,572,426	$ (860,913,732)	$ (665,341,306)
Derivative contracts	2,075,341,253	(1,991,285,503)	84,055,750
Total realized gains/(losses) from investments	$ 2,270,913,679	$ (2,852,199,235)	$ (581,285,556)
	Unrealized Gains	Unrealized (Losses)	Net Unrealized Gains/(Losses)
Affiliated funds and securities	$ 1,147,464,246	$ (194,381,340)	$ 953,082,906
Derivative contracts	926,040,157	(466,947,035)	459,093,122
Total unrealized gains/(losses) from investments	$ 2,073,504,403	$ (661,328,375)	$ 1,412,176,028

Financial Statements of

ALL WEATHER PORTFOLIO TRADING, LLC

December 31, 2023

(With Independent Auditors' Report Thereon)

This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the Regulations under the Commodity Futures Trading Commission.

CONFIDENTIAL

ALL WEATHER PORTFOLIO TRADING, LLC

Table of Contents

	Page
Affirmation of the Commodity Pool Operator	1
Independent Auditors' Report	2
Statement of Assets and Liabilities	4
Condensed Schedule of Investments	5
Statement of Operations	12
Statement of Changes in Members' Equity (Net Assets)	13
Statement of Cash Flows	14
Schedule of Financial Highlights	15
Notes to the Financial Statements	16

ALL WEATHER PORTFOLIO TRADING, LLC

Affirmation of the Commodity Pool Operator

To the best of the knowledge and belief of the undersigned, the information contained in the Annual Report for the year ended December 31, 2023 is accurate and complete.

Bridgewater Associates, LP, as Manager
All Weather Portfolio Trading, LLC
Joseph McGeehin, Authorized Signatory

KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

To the Manager and Members
All Weather Portfolio Trading, LLC:

Opinion

We have audited the financial statements of All Weather Portfolio Trading, LLC (the Company), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2023, and the related statements of operations, changes in net assets, and cash flows for the year then ended, the related notes to the financial statements, and the schedule of financial highlights for the year then ended.

In our opinion, the accompanying financial statements and schedule of financial highlights present fairly, in all material respects, the financial position of the Company as of December 31, 2023, the results of its operations, changes in members' equity (net assets), and its cash flows for the year then ended, and the financial highlights for the year then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Company, and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements and schedule of financial highlights in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements and financial highlights that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements and schedule of financial highlights, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern for one year after the date that the financial statements and schedule of financial highlights are issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements and schedule of financial highlights as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered

KPMG LLP, a Delaware limited liability partnership and a member firm of
the KPMG global organization of independent member firms affiliated with
KPMG International Limited, a private English company limited by guarantee.

material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements and schedule of financial highlights.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements and schedule of financial highlights, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and schedule of financial highlights.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements and schedule of financial highlights.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

New York, New York
March 15, 2024

ALL WEATHER PORTFOLIO TRADING, LLC

Statement of Assets and Liabilities

December 31, 2023
(stated in United States dollars)

Assets		
Cash and cash equivalents	$	671,353,563
Futures contracts, at fair value		22,655,265
Centrally cleared swap contracts, at fair value		22,457,337
Investments in affiliated funds and securities, at fair value (cost - $13,499,379,121)		12,350,960,022
Securities purchased under agreements to resell (cost - $354,926,071)		354,926,071
Deposits with counterparties		97,350,000
OTC derivative contracts, at fair value		61,351,327
Receivable for pending investment transactions		66,777,152
Interest, dividends and other receivables		94,496,315
Total Assets	**$**	**13,742,327,052**
Liabilities		
Futures contracts, at fair value	$	13,889,964
Centrally cleared swap contracts, at fair value		8,307,247
Securities sold under agreements to repurchase (proceeds - $2,408,129,532)		2,413,955,069
Obligation to return deposits received from counterparties		27,943,570
OTC derivative contracts, at fair value		103,056,714
Payable for pending investment transactions		1,105,741
Interest and other payables		111,752,908
Accounts payable and accrued expenses		2,899,139
Redemptions payable		97,671,115
Total Liabilities	**$**	**2,780,581,467**
Members' Equity (Net Assets)	**$**	**10,961,745,585**
Net asset value per unit, based on 271,425,996.74 units outstanding	**$**	**40.39**

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Condensed Schedule of Investments

December 31, 2023
(stated in United States dollars)

	% of net assets		Shares/ nominal value		Fair value
Investments in affiliated funds and securities					
Investments in affiliated funds [1]					
Bridgewater Short Term Investment Fund II, LLC	27.48%		222,127,360	$	3,012,261,798
Bridgewater Implementation Fund III, Ltd.	1.60%		137,591		175,253,700
Total investments in affiliated funds (cost - $3,147,042,066)	**29.08%**				**3,187,515,498**
Debt securities [2]					
AUSTRALIA					
Government Bonds (cost - $451,045,041)	3.11%				341,092,890
BRAZIL					
Government Bonds (cost - $91,583,946)	0.76%				83,480,910
CANADA					
Government Bonds (cost - $46,162,812)	0.35%				37,945,432
CHINA					
Government Bonds, 2.680%, due 05/21/2030	0.92%	CNH	713,340,000		101,286,145
Government Bonds, 3.700%, due 10/20/2030	1.53%	CNH	1,121,900,000		168,102,705
Government Bonds, 3.270%, due 11/19/2030	2.45%	CNH	1,818,190,000		268,886,636
Government Bonds, 3.020%, due 05/27/2031	0.17%	CNH	130,000,000		18,905,286
Government Bonds, 3.410%, due 06/07/2031	0.19%	CNH	140,000,000		20,650,111
Government Bonds, 3.120%, due 09/13/2031	0.41%	CNH	310,000,000		44,789,963
Government Bonds, 2.890%, due 11/18/2031	0.64%	CNH	490,000,000		70,652,660
Government Bonds, 2.750%, due 02/17/2032	0.21%	CNH	160,000,000		22,839,063
Government Bonds, 2.980%, due 04/22/2032	0.22%	CNH	170,000,000		24,375,103
Government Bonds, 2.760%, due 05/15/2032	0.78%	CNH	600,000,000		85,629,946
Government Bonds, 2.960%, due 07/18/2032	0.57%	CNH	440,000,000		62,831,978
Government Bonds, 2.770%, due 10/24/2032	0.01%	CNH	10,000,000		1,407,777
Government Bonds, 2.880%, due 02/25/2033	0.03%	CNH	20,000,000		2,886,157
Government Bonds, 3.810%, due 09/14/2050	0.32%	CNH	210,000,000		34,532,063
Government Bonds, 3.720%, due 04/12/2051	0.01%	CNH	10,000,000		1,625,405
Government Bonds, 3.320%, due 04/15/2052	0.08%	CNH	60,000,000		9,102,550
Total China (cost - $959,853,753)	8.56%				938,503,548
COLOMBIA					
Government Bonds (cost - $133,925,861)	1.21%				132,962,237
FRANCE					
Government Inflation-Linked Bonds, 0.100%, due 03/01/2028	2.47%	EUR	248,438,950		270,911,557
Government Inflation-Linked Bonds, 0.100%, due 03/01/2029	0.01%	EUR	1,264,326		1,386,456
Government Inflation-Linked Bonds, 3.400%, due 07/25/2029	0.01%	EUR	768,311		991,723
Government Inflation-Linked Bonds, 0.700%, due 07/25/2030	3.73%	EUR	359,188,737		409,121,597
Government Inflation-Linked Bonds, 0.100%, due 07/25/2031	0.25%	EUR	25,657,318		27,948,964
Government Inflation-Linked Bonds, 0.100%, due 03/01/2032	0.73%	EUR	73,675,432		79,682,166
Government Inflation-Linked Bonds, 3.150%, due 07/25/2032	1.20%	EUR	96,264,433		131,230,224
Government Inflation-Linked Bonds, 0.100%, due 03/01/2036	0.42%	EUR	44,068,509		46,118,235
Government Inflation-Linked Bonds, 0.100%, due 07/25/2036	1.11%	EUR	116,048,764		121,225,963
Government Inflation-Linked Bonds, 1.800%, due 07/25/2040	1.94%	EUR	162,403,403		213,186,911
Government Inflation-Linked Bonds, 0.100%, due 07/25/2047	0.41%	EUR	45,739,083		44,582,848
Total France (cost - $1,488,076,877)	12.28%				1,346,386,644
GERMANY					
Government Bonds (cost - $193,110,570)	1.48%				162,110,974
HUNGARY					
Government Bonds (cost - $68,250,961)	0.73%				79,936,745
INDONESIA					
Government Bonds (cost - $15,890,915)	0.13%				13,880,375
MEXICO					
Government Bonds (cost - $36,103,979)	0.29%				31,706,668
NORWAY					
Government Bonds (cost - $155,433,142)	1.07%				117,503,175
PERU					
Government Bonds (cost - $1,295,448)	0.01%				1,500,464

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Condensed Schedule of Investments

December 31, 2023
(stated in United States dollars)

	% of net assets		Shares/ nominal value	Fair value
Investments in affiliated funds and securities (continued)				
Debt securities (continued) [(2)]				
SINGAPORE				
Government Bonds (cost - $181,318,734)	1.56%			$ 171,232,248
SOUTH AFRICA				
Government Bonds (cost - $180,660,184)	1.48%			162,537,693
SWEDEN				
Government Bonds (cost - $414,980,453)	3.58%			392,625,235
TURKEY				
Government Bonds (cost - $178,987,563)	1.56%			171,205,685
UNITED KINGDOM				
Government Bonds, 0.125%, due 01/31/2028	0.01%	GBP	730,000	816,577
Government Bonds, 0.375%, due 10/22/2030	0.01%	GBP	530,000	553,602
Government Bonds, 0.250%, due 07/31/2031	0.34%	GBP	37,450,000	37,740,660
Government Inflation-Linked Bonds, 0.125%, due 08/10/2031	1.05%	GBP	89,266,804	115,491,764
Government Bonds, 0.625%, due 07/31/2035	0.09%	GBP	11,110,000	10,069,913
Government Inflation-Linked Bonds, 0.125%, due 11/22/2036	0.98%	GBP	87,295,737	107,466,431
Government Bonds, 1.750%, due 09/07/2037	0.00%	GBP	260,000	257,071
Government Inflation-Linked Bonds, 1.125%, due 11/22/2037	0.23%	GBP	18,010,834	24,904,941
Government Bonds, 1.125%, due 01/31/2039	0.07%	GBP	9,030,000	7,826,055
Government Inflation-Linked Bonds, 0.625%, due 03/22/2040	0.10%	GBP	8,717,720	11,014,330
Government Inflation-Linked Bonds, 0.125%, due 08/10/2041	0.23%	GBP	21,524,731	24,680,662
Government Bonds, 1.250%, due 10/22/2041	0.05%	GBP	7,000,000	5,792,309
Government Inflation-Linked Bonds, 0.625%, due 11/22/2042	0.17%	GBP	14,875,229	18,438,616
Government Inflation-Linked Bonds, 0.125%, due 03/22/2044	0.46%	GBP	46,009,069	50,564,787
Government Bonds, 0.875%, due 01/31/2046	0.03%	GBP	5,390,000	3,671,267
Government Inflation-Linked Bonds, 0.125%, due 03/22/2046	0.36%	GBP	36,524,467	39,059,885
Government Inflation-Linked Bonds, 0.750%, due 11/22/2047	0.32%	GBP	28,342,829	34,575,258
Government Inflation-Linked Bonds, 0.125%, due 08/10/2048	0.83%	GBP	87,290,921	91,360,733
Government Bonds, 1.750%, due 01/22/2049	0.00%	GBP	130,000	104,738
Government Inflation-Linked Bonds, 0.500%, due 03/22/2050	0.00%	GBP	354,094	402,264
Government Bonds, 0.625%, due 10/22/2050	0.07%	GBP	13,270,000	7,461,911
Government Inflation-Linked Bonds, 0.125%, due 03/22/2051	0.36%	GBP	39,069,148	39,723,253
Government Bonds, 1.250%, due 07/31/2051	0.05%	GBP	8,450,000	5,732,890
Total United Kingdom (cost - $904,357,215)	5.82%			637,709,917
UNITED STATES				
Government Inflation-Linked Bonds, 0.500%, due 01/15/2028	0.45%	USD	51,976,658	49,265,035
Government Inflation-Linked Bonds, 0.750%, due 07/15/2028	0.66%	USD	75,063,093	71,999,768
Government Inflation-Linked Bonds, 0.250%, due 07/15/2029	10.08%	USD	1,192,547,917	1,105,158,006
Government Inflation-Linked Bonds, 0.125%, due 01/15/2030	2.42%	USD	292,447,563	265,820,212
Government Inflation-Linked Bonds, 0.125%, due 07/15/2030	3.45%	USD	417,234,954	378,052,419
Government Inflation-Linked Bonds, 0.125%, due 01/15/2031	2.42%	USD	296,061,646	265,135,046
Government Inflation-Linked Bonds, 0.125%, due 01/15/2032	0.05%	USD	6,093,516	5,371,861
Government Inflation-Linked Bonds, 0.625%, due 07/15/2032	0.07%	USD	8,323,347	7,634,174
Government Inflation-Linked Bonds, 1.000%, due 02/15/2046	0.43%	USD	57,770,710	47,649,859
Government Inflation-Linked Bonds, 0.875%, due 02/15/2047	0.09%	USD	13,051,699	10,370,750
Government Inflation-Linked Bonds, 1.000%, due 02/15/2048	0.39%	USD	52,427,934	42,660,610
Government Inflation-Linked Bonds, 1.000%, due 02/15/2049	1.83%	USD	247,317,974	200,720,795
Government Inflation-Linked Bonds, 0.250%, due 02/15/2050	0.59%	USD	98,239,190	64,664,964
Government Inflation-Linked Bonds, 0.125%, due 02/15/2052	0.01%	USD	2,210,500	1,370,643
Total United States (cost - $3,002,099,300)	22.95%			2,515,874,142
Total debt securities (cost - $8,503,136,754)	**66.94%**			**7,338,194,982**

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Condensed Schedule of Investments

December 31, 2023
(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated funds and securities (continued)			
Common stocks			
AUSTRALIA			
Basic Materials	0.47%		$ 51,722,710
Communications	0.08%		8,661,416
Consumer, Cyclical	0.17%		18,439,491
Consumer, Non-cyclical	0.43%		47,176,348
Diversified	0.00%		26,354
Energy	0.11%		12,572,611
Financial	0.65%		71,590,735
Industrial	0.07%		7,737,920
Real Estate Investment Trust	0.13%		13,781,660
Technology	0.03%		3,403,943
Utilities	0.02%		2,305,285
Total Australia (cost - $205,899,078)	2.17%		237,418,473
BELGIUM			
Consumer, Non-cyclical	0.04%		4,071,948
Total Belgium (cost - $4,508,978)	0.04%		4,071,948
BERMUDA			
Basic Materials	0.00%		102,016
Communications	0.00%		201,169
Consumer, Cyclical	0.00%		506,905
Consumer, Non-cyclical	0.00%		520,177
Energy	0.00%		460,494
Industrial	0.00%		188,447
Utilities	0.01%		893,486
Total Bermuda (cost - $5,339,847)	0.03%		2,872,694
CANADA			
Consumer, Cyclical	0.05%		5,911,791
Consumer, Non-cyclical	0.03%		2,898,446
Total Canada (cost - $7,297,168)	0.08%		8,810,237
CAYMAN ISLANDS			
Basic Materials	0.01%		1,004,449
Communications	0.93%		101,571,276
Consumer, Cyclical	0.12%		12,837,484
Consumer, Non-cyclical	0.12%		13,050,135
Energy	0.01%		731,074
Financial	0.05%		5,078,875
Industrial	0.03%		3,127,300
Technology	0.06%		6,075,724
Utilities	0.01%		795,422
Total Cayman Islands (cost - $203,533,594)	1.32%		144,271,739
CHINA			
Basic Materials	0.24%		26,209,136
Communications	0.07%		7,769,114
Consumer, Cyclical	0.37%		40,319,829
Consumer, Non-cyclical	0.60%		66,039,645
Diversified	0.01%		746,651
Energy	0.19%		20,644,931
Financial	0.73%		80,171,889
Industrial	0.34%		37,091,774
Technology	0.19%		20,532,127
Utilities	0.04%		4,539,405
Total China (cost - $389,889,999)	2.77%		304,064,501
FINLAND			
Consumer, Non-cyclical	0.01%		756,690
Total Finland (cost - $1,191,906)	0.01%		756,690
FRANCE			
Consumer, Cyclical	0.01%		1,270,476
Consumer, Non-cyclical	0.21%		22,872,899
Total France (cost - $23,041,044)	0.22%		24,143,375

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Condensed Schedule of Investments

December 31, 2023
(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated funds and securities (continued)			
Common stocks (continued)			
GERMANY			
Basic Materials	0.03%		$ 3,342,781
Communications	0.04%		4,885,086
Consumer, Cyclical	0.08%		8,641,186
Consumer, Non-cyclical	0.08%		8,385,000
Financial	0.13%		14,466,772
Industrial	0.10%		11,385,408
Technology	0.10%		11,061,194
Utilities	0.03%		3,335,100
Total Germany (cost - $55,906,824)	0.60%		65,502,527
HONG KONG			
Consumer, Cyclical	0.00%		345,759
Consumer, Non-cyclical	0.02%		2,514,315
Diversified	0.01%		874,612
Financial	0.01%		1,576,726
Industrial	0.01%		629,140
Technology	0.01%		1,594,113
Utilities	0.01%		1,179,993
Total Hong Kong (cost - $9,582,438)	0.08%		8,714,658
IRELAND			
Basic Materials	0.01%		688,444
Consumer, Cyclical	0.02%		2,036,524
Consumer, Non-cyclical	0.02%		1,762,608
Energy	0.01%		699,087
Industrial	0.03%		2,761,393
Total Ireland (cost - $5,350,546)	0.07%		7,948,056
ISLE OF MAN			
Consumer, Cyclical	0.00%		491,373
Total Isle of Man (cost - $621,086)	0.00%		491,373
ITALY			
Consumer, Cyclical	0.00%		123,191
Consumer, Non-cyclical	0.00%		455,053
Total Italy (cost - $776,142)	0.01%		578,244
JAPAN			
Basic Materials	0.09%		10,334,789
Communications	0.08%		8,569,674
Consumer, Cyclical	0.56%		60,952,566
Consumer, Non-cyclical	0.51%		55,582,578
Energy	0.02%		1,800,211
Financial	0.26%		28,916,652
Industrial	0.40%		43,370,468
Real Estate Investment Trust	0.02%		1,780,785
Technology	0.11%		12,581,087
Utilities	0.02%		2,503,275
Total Japan (cost - $191,235,653)	2.07%		226,392,085
JERSEY, CHANNEL ISLANDS			
Basic Materials	0.06%		6,961,357
Communications	0.01%		1,064,998
Consumer, Non-cyclical	0.03%		3,835,782
Industrial	0.01%		977,192
Total Jersey, Channel Islands (cost - $10,540,310)	0.12%		12,839,329
LUXEMBOURG			
Consumer, Cyclical	0.00%		446,797
Total Luxembourg (cost - $314,228)	0.00%		446,797

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Condensed Schedule of Investments

December 31, 2023
(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated funds and securities (continued)			
Common stocks (continued)			
NETHERLANDS			
Communications	0.00%		$ 84,388
Consumer, Cyclical	0.00%		215,587
Consumer, Non-cyclical	0.08%		8,321,415
Total Netherlands (cost - $10,693,076)	0.08%		8,621,390
NEW ZEALAND			
Consumer, Non-cyclical	0.01%		748,806
Industrial	0.00%		117,712
Technology	0.02%		1,709,952
Total New Zealand (cost - $2,912,338)	0.02%		2,576,470
SINGAPORE			
Financial	0.00%		203,369
Total Singapore (cost - $163,979)	0.00%		203,369
SWITZERLAND			
Consumer, Non-cyclical	0.01%		569,347
Total Switzerland (cost - $432,990)	0.01%		569,347
UNITED KINGDOM			
Basic Materials	0.13%		13,702,214
Communications	0.06%		6,386,332
Consumer, Cyclical	0.12%		13,257,662
Consumer, Non-cyclical	0.79%		86,961,228
Energy	0.30%		32,981,265
Financial	0.40%		44,202,240
Industrial	0.10%		11,141,852
Technology	0.01%		1,535,419
Utilities	0.09%		9,831,672
Total United Kingdom (cost - $200,984,117)	2.01%		219,999,884
UNITED STATES			
Basic Materials	0.02%		2,417,334
Communications	0.03%		2,937,708
Consumer, Cyclical	0.91%		99,914,613
Consumer, Non-cyclical	2.15%		235,536,074
Industrial	0.00%		139,329
Technology	0.04%		3,911,470
Total United States (cost - $316,925,355)	3.15%		344,856,528
Total common stocks (cost - $1,647,140,696)	**14.83%**		**1,626,149,714**
Preferred stocks			
GERMANY			
Consumer, Cyclical	0.01%		1,473,847
Consumer, Non-cyclical	0.01%		655,871
Total Germany (cost - $2,699,484)	0.02%		2,129,718
Total preferred stocks (cost - $2,699,484)	**0.02%**		**2,129,718**
Exchange traded funds			
UNITED STATES			
Global Equity Index	1.79%		196,592,110
Total exchange traded funds (cost - $199,075,121)	**1.79%**		**196,592,110**
Other investments			
Exchange memberships and related common stocks	0.00%		378,000
Total other investments (cost - $285,000)	**0.00%**		**378,000**
Total investments in affiliated funds and securities (cost - $13,499,379,121)	**112.67%**		**$ 12,350,960,022**

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Condensed Schedule of Investments

December 31, 2023
(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Derivative contracts			
Futures unrealized appreciation/(depreciation)			
Long futures contracts			
Agriculture	(0.07%)	$	(7,833,144)
Interest Rate [3]	1.08%		117,849,916
Metals	0.22%		23,915,275
Oil and Gas	(0.41%)		(45,349,610)
Stock Index	0.23%		25,738,018
Total long futures contracts	**1.04%**		**114,320,455**
Short futures contracts			
Metals	(0.01%)		(869,790)
Total short futures contracts	**(0.01%)**		**(869,790)**
Total futures contracts unrealized appreciation	**1.03%**		**113,450,665**
Cumulative variation margin received, net	**(0.96%)**		**(104,685,364)**
Total futures contracts at fair value [4]	**0.08%**	**$**	**8,765,301**
Centrally cleared swap contracts unrealized appreciation/(depreciation)			
Credit default swap contracts - sold			
Various indices (net upfront premiums paid - $31,372,257)	0.58%	$	64,082,747
Total credit default swap contracts	**0.58%**		**64,082,747**
Interest rate swap contracts			
Pay fixed rate/receive floating rate, mature 2027 to 2054 (net upfront premiums received - $119,059)	(0.22%)		(24,479,460)
Receive fixed rate/pay floating rate, mature 2025 to 2053 (net upfront premiums received - $231,167,077)	(2.18%)		(238,835,108)
Total interest rate swap contracts	**(2.40%)**		**(263,314,568)**
Total centrally cleared swap contracts unrealized depreciation	**(1.82%)**		**(199,231,821)**
Cumulative variation margin paid, net	**1.95%**		**213,381,911**
Total centrally cleared swap contracts at fair value [4]	**0.13%**	**$**	**14,150,090**
OTC derivative contracts, at fair value			
Forward currency contracts			
Unrealized appreciation on open forward currency contracts	0.15%	$	16,029,181
Unrealized depreciation on open forward currency contracts	(0.94%)		(102,983,703)
Total forward currency contracts	**(0.79%)**		**(86,954,522)**
Forward commodity contracts			
Long forward commodity contracts	0.40%		43,772,866
Total forward commodity contracts	**0.40%**		**43,772,866**
Total return swaps			
Long commodity index total return swaps	0.00%		153,206
Long stock index total return swaps	0.01%		1,323,063
Total total return swaps	**0.01%**		**1,476,269**
Total OTC derivative contracts, at fair value	**(0.38%)**	**$**	**(41,705,387)**

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Condensed Schedule of Investments

December 31, 2023
(stated in United States dollars)

	% of net assets		Shares/ nominal value		Fair value
Derivative contracts (continued)					
OTC derivative contracts per statement of assets and liabilities					
Asset derivative contracts, at fair value	0.56%			**$**	**61,351,327**
Liability derivative contracts, at fair value	(0.94%)				**(103,056,714)**
Total OTC net derivative contracts, at fair value	**(0.38%)**			**$**	**(41,705,387)**
Securities purchased under agreements to resell [(5) (7)]					
UNITED STATES					
Banking and Finance (cost - $354,926,071)	3.24%			$	354,926,071
Total securities purchased under agreements to resell (cost - $354,926,071)	**3.24%**			**$**	**354,926,071**
Securities sold under agreements to repurchase [(6) (7)]					
CANADA					
Banking and Finance (proceeds - $484,645,313)	4.42%			$	484,645,313
FRANCE					
Banking and Finance (proceeds - $525,024,651)	4.80%				526,124,716
UNITED KINGDOM					
Banking and Finance (proceeds - $437,646,780)	4.04%				442,372,252
UNITED STATES					
Banking and Finance					
J.P. Morgan Securities LLC, 5.61% to 5.64%, due 02/2024 to 05/2024	8.77%	USD	960,812,788		960,812,788
Total United States (proceeds - $960,812,788)	8.77%				960,812,788
Total securities sold under agreements to repurchase (proceeds - $2,408,129,532)	**22.02%**			**$**	**2,413,955,069**

CNH - Chinese Yuan
EUR - Euro
GBP - British Pound Sterling
USD - United States Dollar

(1) Bridgewater Associates, LP is the manager and/or investment manager of these funds (see note 6).

(2) A portion of these investment securities are on deposit with the futures brokers, central clearing brokers and other derivative counterparties to meet margin and other broker/counterparty requirements (see note 4). Additionally, a portion of these investment securities are pledged as collateral to counterparties to securities sold under agreements to repurchase (see note 2(c)).

(3) Includes futures contracts on government bonds.

(4) The fair value of futures and centrally cleared swap contracts includes the cumulative effect of the variation margin paid/received and appreciation/depreciation on derivatives.

(5) In connection with transactions in securities purchased under agreements to resell, it is the Company's policy that the counterparties provide or maintain collateral securities whose fair value approximates or exceeds the contract amount of the resell agreement. The Company takes possession from the counterparty of such securities. Additionally, at December 31, 2023, a portion of the government bonds which collateralized these resell agreements may be on deposit with the futures brokers, central clearing brokers and other derivative counterparties to meet margin and other broker/counterparty requirements (see note 4).

(6) In connection with transactions in securities sold under agreements to repurchase, the counterparties require the Company to provide or maintain collateral securities whose fair value approximates or exceeds the contract amount of the repurchase agreement (see note 2 (c)).

(7) Country and the issuer listed, if applicable, represent the domicile and the legal name of the parent company or guarantor to the agreement.

ALL WEATHER PORTFOLIO TRADING, LLC

Statement of Operations

For the Year Ended December 31, 2023
(stated in United States dollars)

Investment income		
Interest income (inclusive of accretion and amortization)	$	335,742,573
Dividend income (net of foreign withholding taxes of $3,454,397)		65,407,055
Total investment income		401,149,628
Expenses		
Interest expense		62,108,578
Administration, middle & back office fees		7,099,943
Investment and research expenses		1,951,152
Clearance and custody		1,451,341
Professional fees		322,978
Other expenses		134,032
Total expenses		73,068,024
Net investment income		328,081,604
Net realized and unrealized gain/(loss) from investments and foreign currency		
Net realized loss on transactions in affiliated funds and securities		(717,459,834)
Net realized gain on foreign currency transactions		25,516,073
Net realized gain on derivative contracts		90,585,975
Brokerage commissions		(1,908,972)
Net change in unrealized appreciation on affiliated funds and securities		1,034,417,389
Net change in unrealized appreciation on derivative contracts		497,996,195
Net change in unrealized depreciation on the translation of other assets and liabilities in foreign currencies		(24,300,088)
Net realized and unrealized gain from investments and foreign currency		904,846,738
Net increase in net assets resulting from operations	**$**	**1,232,928,342**

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Statement of Changes in Members' Equity (Net Assets)

For the Year Ended December 31, 2023
(stated in United States dollars)

	Total Number of Units	Members' Equity (Net Assets)		
		Manager	Other Members	Total
Balances at December 31, 2022	406,596,160.43	$ 70,193	$ 14,775,667,025	$ 14,775,737,218
Subscriptions	4,071,783.18	-	149,493,263	149,493,263
Redemptions	(139,241,946.87)	-	(5,196,413,238)	(5,196,413,238)
Net increase in net assets resulting from operations		7,815	1,232,920,527	1,232,928,342
Balances at December 31, 2023	271,425,996.74	$ 78,008	$ 10,961,667,577	$ 10,961,745,585

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Statement of Cash Flows

For the Year Ended December 31, 2023
(stated in United States dollars)

Increase/(decrease) in cash and cash equivalents		
Operating activities		
Net increase in net assets resulting from operations	$	1,232,928,342
Adjustments to reconcile net increase in net assets from operations to net cash provided by operating activities:		
Net amortization and accretion of interest on debt securities		110,942,408
Inflation adjustments to inflation index-linked investment securities		(238,362,625)
Net realized loss on transactions in affiliated funds and securities		717,459,834
Net change in unrealized appreciation on affiliated funds and securities		(1,034,417,389)
Net change in unrealized appreciation on derivative contracts		(497,996,195)
Net change in cumulative variation margin received from futures brokers		321,565,304
Net change in cumulative variation margin paid to central clearing brokers		512,039,001
Net change in net upfront premiums received on swap contracts		(313,861,868)
Net change in unrealized depreciation on the translation of securities sold under agreements to repurchase in foreign currencies		5,825,537
Purchases of affiliated funds and securities		(514,851,709)
Sales of affiliated funds and securities		4,780,504,549
Net purchases of Bridgewater Short Term Investment Fund II, LLC		(1,711,811,941)
Changes in operating assets and liabilities:		
Increase in securities purchased under agreements to resell		(354,926,071)
Decrease in receivable for pending investment transactions		110,785,164
Decrease in interest, dividends and other receivables		29,966,361
Decrease in obligation to return deposits received from counterparties		(66,676,430)
Decrease in payable for pending investment transactions		(68,368)
Increase in interest and other payables		39,817,008
Decrease in accounts payable and accrued expenses		(2,119,258)
Net cash provided by operating activities		3,126,741,654
Financing activities		
Subscriptions of Members' Equity		149,493,263
Redemptions of Members' Equity		(5,225,362,463)
Proceeds from securities sold under agreements to repurchase		3,068,197,387
Payments for securities sold under agreements to repurchase		(1,547,663,681)
Net cash used in financing activities		(3,555,335,494)
Net decrease in cash and cash equivalents		(428,593,840)
Cash and cash equivalents (including deposits with counterparties) beginning of year		1,197,297,403
Cash and cash equivalents (including deposits with counterparties) end of year	$	768,703,563
Supplementary information:		
Interest paid	$	(28,103,438)
Decrease in redemptions payable	$	(28,949,225)

See accompanying notes to the financial statements.

ALL WEATHER PORTFOLIO TRADING, LLC

Schedule of Financial Highlights

For the Year Ended December 31, 2023
(stated in United States dollars)

Per unit operating performance for a unit outstanding throughout the year:		
Net asset value per unit at beginning of year	$	36.34
Income from operations [1]		
Net realized and unrealized gain from investments and foreign currency		3.13
Net investment income [4]		0.92
Total income from operations		4.05
Net asset value per unit at end of year	$	40.39
Total return [2]		11.13%
Supplemental data [3] [4]		
Ratio of expenses to average net assets		
Interest expense		0.46%
Operating expenses		0.08%
Total expenses		0.54%
Ratio of net investment income to average net assets		2.44%

(1) *Per unit net investment income is calculated using the weighted average units outstanding during the year calculated as of each net asset value determination date. Per unit net realized and unrealized gain from investments and foreign currency is the amount necessary to reconcile the change in net asset value per unit with the other per unit information presented. This method is utilized given the disproportionate amount of subscriptions and redemptions during the year as well as the disproportionate amount of gain or loss recognized during the year.*

(2) *Total return is calculated by comparing the unrounded ending net asset value per unit to the unrounded beginning net asset value per unit. An individual member's return may vary from the reported return based on the timing of capital transactions.*

(3) *Average net assets is determined using the weighted average net assets during the year calculated as of each net asset value determination date.*

(4) *Excludes the Company's proportional share of net investment income (loss) and expenses related to its investments in affiliated funds and brokerage commissions.*

See accompanying notes to the financial statements.

1. General description and principal activity

All Weather Portfolio Trading, LLC (the "Master Fund" or the "Company") was formed as a limited liability company under the laws of Delaware. The Company shall continue unless terminated in accordance with the provisions of the Amended and Restated Limited Liability Company Agreement.

The Company's investment activities are managed by Bridgewater Associates, LP (the "Manager"), an investment adviser registered with the United States Securities and Exchange Commission under the Investment Advisers Act of 1940, as amended. In addition, the Manager is a registered Commodity Pool Operator under the Commodity Exchange Act and is a member of the National Futures Association.

The Company is part of a "master-feeder" structure whereby it acts as the master fund for two feeder funds. The Company offers units to All Weather Portfolio, LLC (the "Onshore Feeder"), a Delaware limited liability company, All Weather Portfolio Limited (the "Offshore Feeder"), an exempted Company with limited liability incorporated under the laws of the Cayman Islands, and the Manager. At December 31, 2023, the Onshore Feeder's portion of the net assets of the Company is $856,244,597, the Offshore Feeder's portion is $10,105,422,980, and the Manager's portion is $78,008.

The investment objective of the Company is to seek to provide attractive returns with relatively limited risks, with no material bias to perform better or worse in any particular type of economic environment. The strategy by which the Company intends to achieve this objective is described in the Offering Memoranda of the Onshore Feeder and Offshore Feeder.

Capitalized terms not defined herein are defined in the Offering Memoranda of the Onshore Feeder and Offshore Feeder, which should be read in conjunction with these financial statements.

These financial statements were approved by the Manager and available for issue on March 15, 2024.

2. Significant accounting policies

The accompanying financial statements are prepared in accordance with U.S. generally accepted accounting principles ("US GAAP") as detailed in the Financial Accounting Standards Board's Accounting Standards Codification ("Codification"). The Company is an investment company and follows the accounting and reporting guidance in Topic 946 of the Codification, entitled *Financial Services – Investment Companies*.

The significant accounting policies adopted by the Company are as follows:

(a) Use of estimates

The preparation of financial statements in accordance with US GAAP requires the Company to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of income and expenses during the year then ended. Changes in the economic environment, financial markets and any other parameters used in determining these estimates could cause actual results to differ from those estimates materially.

2. Significant accounting policies (continued)

(b) Cash and cash equivalents

Cash comprises current deposits with banks and other financial institutions. Cash equivalents are short term highly liquid investments that are readily convertible to known amounts of cash and are held for the purpose of meeting short-term cash commitments rather than for investment or other purposes. Interest equivalent dividends on money market funds are included in interest income.

(c) Fair value and related accounting policies

Investments and related transactions

Securities listed or quoted on a national securities exchange or market, or traded in the over the counter ("OTC") market, are valued at the closing quotation posted by the primary exchange or trading system on which the security is traded.

Investments in affiliated funds are reported in the statement of assets and liabilities at the Company's proportionate share of the affiliated funds' net asset value as determined by the funds in accordance with their valuation policies. Generally, the fair value of the Company's investment in an affiliated fund represents the amount that the Company could reasonably expect to receive from the affiliated fund if the Company's investment was redeemed at the date of valuation, based on information available at the time the valuation is made and that the Company believes to be reliable.

Domestic and international government bonds and emerging market government debt are valued based on mid-market (the average between bid and ask) prices at the local market close. U.S. Treasury bills are valued using quoted bid prices as provided by an external pricing source.

The Company records all securities transactions on a trade date basis. Realized gains and losses are determined on a first-in, first-out disposition methodology ("FIFO"). Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations. Brokerage commissions and other trading fees are reflected as an adjustment to cost or proceeds at the time of the transaction. Interest income and expense are recognized on an accrual basis. Discounts on debt securities are accreted over the life of the security on an effective yield basis. Premiums on debt securities are amortized over the life of the security, or the earliest call date, if applicable, on an effective yield basis. Inflation adjustments on inflation index-linked investment securities are included in interest income in the statement of operations. Dividends are recorded on the ex-dividend date and are net of related withholding taxes, if any. Under the applicable foreign tax laws, taxes at various rates may be imposed and charged to the Company on capital gains, dividends, and interest.

Exchange traded funds

The Company may invest in exchange traded funds. Exchange traded funds are recorded on a trade date basis and are carried at fair value, which is the last trade price (or lacking any sales, the mean between the last available bid and ask prices).

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Other investments

Other investments represent one or more exchange memberships with exchanges controlled by The CME Group, Inc. and the Class B common stock associated with such membership. CME rules provide exchange members with certain trading rights, and each share of Class B common stock can only be bought, sold or transferred in connection with the transfer of the associated trading rights. Other investments are included in investments in affiliated funds and securities and are reported in the Company's statement of assets and liabilities at fair value. Fair value reflects the amount that the Company could reasonably expect to receive from such investments if the Company's investments were sold at the time of the valuation, based on information reasonably available at the time the valuation is made and that the Company believes to be reliable. Membership interests are valued based on the last traded price published on the CME website as of the relevant valuation date. Any change in net unrealized appreciation/ (depreciation) from the preceding period is reported in the statement of operations.

Derivatives

The Company may enter into stock index, interest rate, currency and commodity futures contracts as part of the overall investment strategy. Upon entering into a futures contract, the Company is typically required to deposit with the futures broker, for the benefit of a clearinghouse, an amount of cash or securities equal to a certain percentage of the contract amount ("initial margin"). Subsequent payments are made or received, depending on the daily fluctuations in the market value of the open contracts ("variation margin"). Gains or losses are realized when contracts are liquidated or reach maturity. Net unrealized appreciation or depreciation on open contracts (the difference between contract trade price and the daily settlement price) are included in the statement of assets and liabilities. Exchange traded futures contracts are valued at the closing settlement price on the instrument's principal active market which is typically the local exchange.

The Company may enter into both forward currency contracts and forward commodity contracts ("forward contracts") as part of its overall investment strategy. When entering into a forward contract, the Company agrees to receive or deliver a fixed quantity of foreign currency or a specified commodity for an agreed-upon price on an agreed future date. Unrealized appreciation or depreciation on open contracts at period end are measured by the difference between the trade price at the dates of entry and the forward rates at the reporting date and are included in the statement of assets and liabilities. Forward contracts are valued daily based on an interpolation of mid spot rate and forward points. Gains or losses are realized when contracts are liquidated or reach maturity.

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Derivatives (continued)

The Company may enter into various types of swap contracts as part of its overall investment strategy. Swap contracts are traded on a principal-to-principal basis in the OTC market with registered swap dealers. Certain swap contracts may be given up for central clearing. Credit default swaps are valued at fair value using current market quotations. The prices are derived from various sources in the market and reflect the difference in spreads for each bond or component of the index between the initial deal spread and the current market spread. Total return swaps are an agreement to exchange the total return on an underlying asset against payments based on a designated financing rate. The total return may include coupons, interest, dividends and the gain or loss on the asset over the life of the swap. The two parties agree to exchange a series of cash flows at specified intervals, based upon or calculated by references to changes in specified rates or prices, for a specified notional amount of the underlying assets. Total return swaps and interest rate swap contracts are valued at fair value using current market data. Valuation using external pricing sources may involve the use of observable valuation inputs in accordance with the fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification. Swap contracts are valued using substantially all observable inputs, including deposit rates, futures prices, exchange rates, swap rates and volatility rates.

Swap contracts are recorded on the trade date. The Company records a realized gain or loss when a swap contract is terminated and when periodic payments are received or made at the end of each measurement period. Swap contracts entered into may include upfront premiums that are paid or received by the buyer or the seller of the swap contract at the date of the transaction. Such premiums are recorded as the cost basis of, or proceeds from, the swap contract (as appropriate) and are accounted for as a component of the fair value of the contract. Realized gains and losses are determined using the FIFO cost method. Amounts received or paid pursuant to the terms of swap contracts are included in net realized gain/(loss) on derivative contracts in the statement of operations. Amounts receivable or payable are included in interest, dividends and other receivables or interest and other payables, respectively, on the statement of assets and liabilities.

The Company accounts for the payment and receipt of variation margin for centrally cleared derivatives and futures contracts that are characterized as settled-to-market as settlements of those contracts and recognizes daily settlements of settled-to-market contracts as unrealized appreciation or depreciation. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations.

Securities Purchased Under Agreements to Resell and Securities Sold Under Agreements to Repurchase

The Company may purchase securities under agreements to resell and sell securities under agreements to repurchase. A security purchased under an agreement to resell is the purchase of a security at a specified price with an agreement to sell the same or substantially the same security to the same counterparty at a fixed or determinable price, which includes an embedded interest rate component, at a future date. A security sold under an agreement to repurchase is the sale of a security at a specified price with an agreement to purchase the same or substantially the same security from the same counterparty at a fixed or determinable price, which includes an embedded interest rate component, at a future date.

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Securities Purchased Under Agreements to Resell and Securities Sold Under Agreements to Repurchase (continued)

Securities purchased under agreements to resell and securities sold under agreements to repurchase are presented in the statement of assets and liabilities at their contract amount, which approximates fair value due to their short term nature, adjusted for changes in currency exchange rates, if applicable. Interest earned or incurred under such agreements is included in interest income and interest receivable or interest expense and interest payable, respectively.

In connection with purchases of securities under agreements to resell, it is the Company's policy that the counterparties provide or maintain collateral securities with a fair value that approximates or exceeds the contract amount of the resell agreement. At December 31, 2023, the total fair value of collateral initially received from counterparties, including accrued interest, is $374,793,548. If the counterparty to a transaction in which securities are purchased under an agreement to resell defaults, and the fair value of the underlying collateral securities declines, realization may be limited to the value of such collateral and such realization may be delayed.

In connection with sales of securities under agreements to repurchase, the counterparties require the Company to provide or maintain collateral securities with a fair value that approximates or exceeds the contract amount of the repurchase agreement. At December 31, 2023, the total fair value of collateral initially pledged to counterparties, including accrued interest, is $2,490,252,533. If the counterparty to a transaction in which securities are sold under an agreement to repurchase defaults, and the fair value of the underlying securities has increased, the underlying securities may not be recovered from the counterparty and realization may be limited to the amount of funds received by the Company.

Additionally, due to movements in the fair value of the securities initially received or pledged, the Company has received additional collateral from counterparties with a net fair value of $23,350,056, including cash received of $6,013,570, included in obligation to return deposits received from counterparties in the statement of assets and liabilities.

The following table provides information regarding the gross obligations from securities sold under agreements to repurchase, presented by class of collateral pledged and remaining contractual maturities of the Company's securities sold under agreements to repurchase as of December 31, 2023:

	Overnight and Continuous	Up to 30 Days	30-90 Days	Greater than 90 Days	Total
Securities sold under agreements to repurchase					
Government bonds	$ -	$ -	$ 1,261,070,383	$ 1,152,884,686	$ 2,413,955,069
Total securities sold under agreements to repurchase	$ -	$ -	$ 1,261,070,383	$ 1,152,884,686	$ 2,413,955,069

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Securities Purchased Under Agreements to Resell and Securities Sold Under Agreements to Repurchase (continued)

The following table presents the gross and net amounts, determined on a counterparty by counterparty basis, relating to securities purchased under agreements to resell and securities sold under agreements to repurchase as of December 31, 2023:

	Assets Securities Purchased Under Agreements to Resell	Liabilities Securities Sold Under Agreements to Repurchase
Gross amounts recognized on the statement of assets and liabilities	$ 354,926,071	$ 2,413,955,069
Amounts not offset on the statement of assets and liabilities but eligible for offsetting upon counterparty default [1]	(354,926,071)	(354,926,071)
Amounts offset relating to net collateral received from or pledged to counterparties [2]	-	(2,059,028,998)
Net amounts	$ -	$ -

[1] In some cases, the Company has securities purchased under agreements to resell and securities sold under agreements to repurchase with the same counterparty that would be eligible for offsetting to the extent an event of default were to occur.

[2] Represents the portion of the net collateral received from or pledged to counterparties that offsets the Company's net asset or net liability with counterparties under such agreements.

Other receivables and payables

At December 31, 2023, the carrying value of receivables and payables approximates fair value given the immediate to short-term nature of these financial instruments.

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Fair value

Fair value, as defined in the *Fair Value Measurement* Topic of the Codification, is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification, prioritizes the inputs to valuation techniques used to measure fair value into three broad levels: quoted market prices in active markets for identical assets or liabilities (Level 1); inputs other than quoted market prices that are observable for the asset or liability, either directly or indirectly (Level 2); and unobservable inputs for an asset or liability (Level 3). If the inputs used to measure a financial instrument fall within different levels of the fair value hierarchy, the categorization is based on the lowest level input that is significant to the measurement of that financial instrument.

Fair value is a market-based measure considered from the perspective of a market participant rather than an entity-specific measure. Therefore, even when market assumptions are not readily available, the Company's own assumptions are set to reflect those that market participants would use in pricing the asset or liability at the measurement date. The Company uses prices and inputs that are current as of the measurement date, including periods of market dislocation. In periods of market dislocation, the observability of prices and inputs may be reduced for many investments. This condition could cause an investment to be reclassified to a lower level within the fair value hierarchy.

Pursuant to the *Fair Value Measurement* Topic of the Codification, an entity holding investments in certain entities that calculate net asset value per share or its equivalent for which fair value is not readily determinable is permitted, as a practical expedient, to measure the fair value of such investments on the basis of that net asset value per share or its equivalent without adjustment.

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Fair value (continued)

The following table summarizes the Company's assets and liabilities accounted for at fair value at December 31, 2023, using the fair value hierarchy:

	Total Fair Value	Level 1	Level 2	Level 3
Assets				
Futures Contracts [1]	$ 22,655,265	$ 22,655,265	$ -	$ -
Centrally Cleared Swap Contracts [1]	22,457,337	-	22,457,337	-
Forward Currency Contracts [1]	16,029,181	-	16,029,181	-
Forward Commodity Contracts [1]	43,772,866	-	43,772,866	-
Total Return Swaps [1]	1,549,280	-	1,549,280	-
Debt Securities [2]	7,338,194,982	-	7,338,194,982	-
Common Stocks [2]	1,626,149,714	1,626,149,714	-	-
Preferred Stocks [2]	2,129,718	2,129,718	-	-
Exchange Traded Funds [2]	196,592,110	196,592,110	-	-
Other Investments [2]	378,000	-	378,000	-
Securities Purchased Under Agreements to Resell [2]	354,926,071	-	354,926,071	-
Investments in Affiliated Funds [3]	3,187,515,498			
Total Assets	**$ 12,812,350,022**	**$ 1,847,526,807**	**$ 7,777,307,717**	**$ -**
Liabilities				
Futures Contracts [1]	$ 13,889,964	$ 13,889,964	$ -	$ -
Centrally Cleared Swap Contracts [1]	8,307,247	-	8,307,247	-
Forward Currency Contracts [1]	102,983,703	-	102,983,703	-
Total Return Swaps [1]	73,011	-	73,011	-
Securities Sold Under Agreements to Repurchase [2]	2,413,955,069	-	2,413,955,069	-
Total Liabilities	**$ 2,539,208,994**	**$ 13,889,964**	**$ 2,525,319,030**	**$ -**

[1] See note 8 for additional information on the fair value of derivatives.

[2] See the condensed schedule of investments for fair values by country and industry, if applicable, within this category.

[3] See the condensed schedule of investments for the fair value by affiliated fund within this category. These investments are presented for reconciliation purposes, but are not required to be categorized in the fair value hierarchy as they are measured at fair value using the net asset value per share or its equivalent, without adjustment, as permitted by the practical expedient.

2. Significant accounting policies (continued)

(d) Translation of foreign currencies

The fair value of foreign investments, currency holdings, and other assets and liabilities in currencies other than United States dollars are translated based on the exchange rates in effect on the date of valuation. The cost of each investment is determined using historical exchange rates. Foreign currency transactions are translated at prevailing exchange rates at the time of such transactions. The Company does not isolate that portion of realized or unrealized gains or losses resulting from changes in the foreign exchange rate on investments from fluctuations arising from changes in the local currency market price of the investments. Such gains and losses are included with the net realized gain/(loss) and the net change in unrealized appreciation/(depreciation) on investments in the statement of operations. The realized and unrealized gains or losses resulting from changes in foreign exchange rates on currency holdings and other assets and liabilities are included in net realized gain/(loss) on foreign currency transactions and net change in unrealized appreciation/(depreciation) on the translation of other assets and liabilities in foreign currencies, respectively, in the statement of operations.

(e) Taxation

No provision for income taxes is made in these financial statements. Each member is responsible for reporting income or loss based upon that member's respective share of the Company's income, expenses, gains and losses. The Company files a U.S. federal tax return.

The *Income Taxes* Topic of the Codification establishes financial accounting and disclosure requirements for recognition and measurement of tax positions taken or expected to be taken on a tax return. The Company is required to determine whether a tax position of the Company is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position.

The Company evaluates tax positions taken or expected to be taken in the course of preparing the Company's financial statements to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions with respect to tax at the Company level not deemed to meet the "more-likely-than-not" threshold would be recorded as a tax benefit or expense in the current year. The Company has concluded that there are no material tax positions requiring recognition, measurement or disclosure on the results of operations of the Company for the year ended December 31, 2023. The Company's conclusions regarding tax positions will be subject to review and may be adjusted at a later date based on factors including, but not limited to, on-going analyses of tax laws, regulations and interpretations thereof.

2. Significant accounting policies (continued)

(f) Netting

The Company presents on a net basis the fair value amounts recognized for exchange traded futures contracts and centrally cleared swap contracts executed with the same broker given the Company has the legal right to offset the recognized amounts, and it intends to settle on a net basis. Further, on the statement of assets and liabilities, the Company offsets fair value amounts recognized for cumulative variation margin paid or received against the amounts recognized for unrealized appreciation or depreciation on exchange traded futures contracts and centrally cleared derivative contracts executed with the same broker. Initial margin deposits are included in deposits with counterparties in the statement of assets and liabilities.

Futures receivables or payables pending settlement are offset, and the net amount is included with receivable or payable for pending investment transactions in the statement of assets and liabilities when, and only when, the Company has the legal right to offset the recognized amounts, and it intends to either settle on a net basis or realize the asset and settle the liability simultaneously.

The Company presents on a gross basis the fair value amounts recognized for OTC derivative positions executed with the same counterparty under the same master netting agreement, even though such positions could qualify for net presentation.

The Company has elected not to offset fair value amounts recognized for OTC cash collateral receivables and payables against fair value amounts recognized for OTC derivative positions executed with the same counterparty under the same master netting agreement.

See note 2(c) and note 8 for additional netting related disclosures for securities purchased under agreements to resell, securities sold under agreements to repurchase and derivatives.

(g) Brokerage commissions

Brokerage commissions on futures contracts and on centrally cleared swaps include other trading fees and are charged to expense as incurred. Such commissions are included in brokerage commissions in the statement of operations.

(h) Indemnifications

In the normal course of business, the Company enters into contracts and agreements that contain a variety of representations and warranties and which may provide general indemnifications. The Company's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Company that have not yet occurred. The Company believes the risk of any future obligation under these indemnifications to be remote.

3. Manager

The Manager of the Company is Bridgewater Associates, LP, which conducts and manages the business and investment activity of the Company. The Manager receives no compensation from the Company, other than in respect of its share of the Company's profits and losses pursuant to the Manager's membership interest in the Company. The Manager utilizes various research products, services and other resources in its management of the Company's investment activities. The Company's allocable share of such expenses and costs are included in investment and research expenses in the statement of operations. The Manager allocates such expenses and costs amongst all investors by reference to their respective net asset values or similar metrics and uses commercially reasonable efforts to make appropriate adjustments of allocations of such costs and expenses as to avoid duplicative charges at multiple levels of a fund structure and across the relevant trading vehicles, as applicable.

4. Brokers and other derivative counterparties

The Company maintains assets with various brokers as Futures Commission Merchants ("FCM") to act as its broker for the trading of exchange traded futures contracts and centrally cleared swap contracts, subject to Commodity Futures Trading Commission regulations and various exchange, clearinghouse and FCM requirements. The Company is subject to credit risk to the extent any relevant central clearinghouse, FCM or broker with whom it conducts business is unable to fulfill contractual obligations on its behalf. Initial and variation margin requirements are satisfied by the deposit of cash and securities with such FCM and/or central clearinghouse.

Accordingly, assets used to meet margin requirements are partially restricted. The Company earns or pays interest on amounts on deposit with, or received from, the FCM, brokers and/or central clearinghouse. At December 31, 2023, the net amounts on deposit with the FCM, brokers and/or central clearinghouse are as follows:

	Futures Brokers	Central Clearing Brokers	Total
Cumulative variation margin paid (received), net	$ (104,685,364)	$ 213,381,911	$ 108,696,547
Net unrealized appreciation on futures contracts	113,450,665	-	113,450,665
Net unrealized depreciation on centrally cleared swap contracts	-	(199,231,821)	(199,231,821)
Fair value of derivatives in broker accounts	8,765,301	14,150,090	22,915,391
Cash deposits including initial margin	30,335,000	-	30,335,000
Government securities on deposit	256,658,833	261,226,762	517,885,595
Net equity in broker accounts	$ 295,759,134	$ 275,376,852	$ 571,135,986

The Company also maintains assets with counterparties to OTC derivative contracts to meet deposit or margin requirements. At December 31, 2023, the Company had cash on deposit with counterparties to OTC derivative contracts of $67,015,000, which is included in deposits with counterparties in the statement of assets and liabilities. Additionally, at December 31, 2023, the Company has received cash collateral from counterparties to OTC derivative contracts of $21,930,000. A corresponding obligation to return such cash collateral is reported in the statement of assets and liabilities.

4. Brokers and other derivative counterparties (continued)

The Company has entered into tri-party collateral agreements with certain of its OTC derivative counterparties to comply with regulations that require both parties to certain types of uncleared swaps to post initial margin to each other and to help reduce the risk of loss in the event any such counterparty becomes insolvent. Where applicable, the collateral posted by the Company under such agreement may be held by one of JPMorgan Chase Bank, The Bank of New York Mellon or State Street Bank and Trust Company, and the collateral posted by the counterparty under such agreement is held by one of Clearstream, Euroclear, JPMorgan Chase Bank, or The Bank of New York Mellon, in each case, as a custodian for the Company or the counterparty (the "Tri-party Custodian"). Under these agreements, certain collateral that the Company is required to pledge to the counterparty will be transferred by the Company to the Tri-party Custodian. The Company has the right to direct the Tri-party Custodian to transfer the collateral back to the Company if certain contingent events, including the insolvency of the counterparty, occur. Counterparties participating in these arrangements will not be able to rehypothecate the collateral transferred by the Company to the Tri-party Custodian. The counterparty does not have the right to direct the Tri-party Custodian to transfer the collateral to the counterparty unless the Company is in default or certain adverse contingent events occur with respect to the Company or the Tri-party Custodian. At December 31, 2023, the Company has deposited government securities with the Tri-party Custodians with a fair value of $105,664,687. Further under these tri-party collateral agreements, at December 31, 2023, OTC derivative counterparties are required to deposit securities collateral with a fair value of approximately $1,560,000, which is being held by the Tri-party Custodians under such agreements.

5. Custodian, Fund Administration, Middle and Back Office Services

The Company has entered into Custody Agreements with The Bank of New York Mellon and The Northern Trust Company, to act as the Custodians of the Company. The Custodians each act as repository for certain of the Company's assets. The Custodians have a security interest in the Company's assets to the extent of any outstanding fees, expenses and/or other liabilities related to the services of the Custodians.

The Company has also entered into separate agreements for fund administration, middle and back office services with The Bank of New York Mellon and The Northern Trust Company. Pursuant to such agreements, The Bank of New York Mellon provides a range of primary fund administration, middle and back office services including, but not limited to, trade capture, collateral management, pricing, reconciliation, valuation, and reporting ("FAMBO Service"), and The Northern Trust Company provides secondary independent parallel processing and reconciliation of the FAMBO Service. In addition, The Northern Trust Company may perform certain primary services related to certain reporting, analytics and regulatory requirements.

The Company pays the fees of the Custodian and FAMBO Service providers.

6. Investments in affiliated funds

During the year ended December 31, 2023, the Company held investments in Bridgewater Short Term Investment Fund II, LLC ("STIF II") and Bridgewater Implementation Fund III, Ltd. ("Implementation Fund III"). The Manager is also the manager and/or investment manager of these funds and receives no compensation from the affiliated funds.

6. Investments in affiliated funds (continued)

These investments are subject to the terms of their respective governing documents and offering memoranda. The Company may redeem any or all of its investment in the affiliated funds at the close of business on any business day, subject to restrictions in the affiliated fund's governing documents.

The following presents summary information regarding these investments:

Description	Direct and Indirect Fair Value as a % of Affiliated Fund's Net Assets	Investment Objective	Fair Value	Included in net realized gain/(loss)	Included in net change in unrealized appreciation/ (depreciation)
Investments in affiliated funds [1]					
STIF II [2]	16.86%	Cash Management	$ 3,012,261,798	$ 50,336,812	$ 29,417,737
Implementation Fund III	31.99%	Diversified Beta [3]	175,253,700	13,392,826	(29,012,138)
			$ 3,187,515,498	$ 63,729,638	$ 405,599

(1) As of December 31, 2023, receivable and payable for pending investment transactions on the statement of assets and liabilities include amounts relating to unsettled sales and purchases of affiliated funds in the amounts of $61,953,667 and $61,816, respectively.

(2) As of December 31, 2023, directly and indirectly through the Company's investment in other affiliated funds, the Company's investment in STIF II represents 27.75% of the Company's net assets. As of December 31, 2023, STIF II invested a significant portion of its assets in short-term U.S. government securities. At December 31, 2023, the Company's proportional share of this investment, as a percentage of the Company's net assets, was approximately 25.63%.

(3) Implementation Fund III seeks to achieve strategic exposure to (i) the People's Republic of China ("PRC") Markets and (ii) other markets, securities and financial instruments broadly associated with the PRC.

7. Members' equity

Units of membership interests in the Company ("Units") are offered at the sole discretion of the Manager, subject to the terms of the Amended and Restated Limited Liability Company Agreement, at a price equal to 100% of the Net Asset Value per Unit at the time of the relevant closing as determined by the Manager. Net Asset Value per Unit represents total Company assets less total Company liabilities divided by the number of Units outstanding.

A Member may request and receive redemption of Units owned at the Net Asset Value per Unit, subject to the terms and restrictions in the Amended and Restated Limited Liability Company Agreement.

Redemptions processed on January 2, 2024, have been recorded as redemptions and redemptions payable at December 31, 2023, in accordance with the provisions of the *Distinguishing Liabilities from Equity* Topic of the Codification.

8. Derivatives

The Company engages in the speculative trading of futures contracts, forward currency contracts, forward commodity contracts, interest rate swap contracts, total return swap contracts and credit default swaps (collectively "derivatives") for the purpose of achieving capital appreciation and, in certain situations, economic hedging. None of the Company's derivative instruments are designated as hedging instruments, as defined in the *Derivatives and Hedging* Topic of the Codification, nor are they used for other risk management purposes. The Company actively assesses, manages, and monitors risk exposure on derivatives on a contract basis, a sector basis, and on an overall basis in accordance with its established risk parameters. Due to the speculative nature of the Company's derivative trading activity, the Company is subject to the risk of losses in excess of the amount of its initial investment.

The Company's derivative activities and exposure to derivative contracts are subject to commodity price, credit, equity price, foreign currency exchange rate and interest rate risk, which are the primary underlying risks. In addition to its primary underlying risks, the Company is also subject to counterparty risk due to the potential inability of its counterparties to meet the terms of their contracts.

8. Derivatives (continued)

The following presents the fair value of derivative contracts at December 31, 2023:

Primary Underlying Risk	Assets	Liabilities	Net
Commodity price:			
Exchange traded futures contracts [1]			
Agriculture	$ 4,551,101	$ (12,384,245)	$ (7,833,144)
Metals	26,907,038	(3,861,553)	23,045,485
Oil and gas	40,710	(45,390,320)	(45,349,610)
OTC forward contracts			
Metals	43,772,866	-	43,772,866
OTC total return swap contracts			
Commodity index	226,217	(73,011)	153,206
Credit:			
Centrally cleared swap contracts [1]			
Credit default swaps - sold	64,082,747	-	64,082,747
Equity price:			
Exchange traded futures contracts [1]			
Stock index	29,253,216	(3,515,198)	25,738,018
OTC total return swap contracts			
Stock index	1,323,063	-	1,323,063
Foreign currency exchange rate:			
OTC forward contracts	16,029,181	(102,983,703)	(86,954,522)
Interest rate:			
Exchange traded futures contracts [1]			
Interest rate - long term	117,849,916	-	117,849,916
Centrally cleared swap contracts [1]			
Interest rate swap contracts	24,095,093	(287,409,661)	(263,314,568)
Total gross fair value of derivatives	$ 328,131,148	$ (455,617,691)	(127,486,543)
Cumulative variation margin paid, net			108,696,547
Total net fair value of derivatives			$ (18,789,996)

[1] These amounts represent the gross unrealized appreciation or depreciation on the open futures contracts and the centrally cleared swaps. See the statement of assets and liabilities for the fair value of the futures contracts and the centrally cleared swap contracts, which includes the cumulative variation margin paid or received.

In the previous table, the fair value of a derivative contract is presented as an asset if in a gain position and a liability if in a loss position. In the statement of assets and liabilities, certain derivative contracts qualify for net presentation, and therefore the above reported gross amounts do not match the amounts reported in the statement of assets and liabilities.

8. Derivatives (continued)

The following table presents the gross and net information on centrally cleared and OTC instruments and transactions, determined on a counterparty by counterparty basis, that are offset or are eligible for offset in the statement of assets and liabilities and are subject to an agreement similar to a master netting agreement:

	Gross amounts of recognized assets	Gross amounts offset in the statement of assets and liabilities [1]	Net amounts of assets presented in the statement of assets and liabilities	Amounts not offset in the statement of assets and liabilities		Net amounts [4]
				Netting related to derivative fair values [2]	Netting related to cash and noncash collateral received [3]	
Offsetting of Derivative Assets						
Centrally cleared derivatives	$ 88,177,840	$ (65,720,503)	$ 22,457,337	$ -	$ -	$ 22,457,337
OTC derivatives	61,351,327	-	61,351,327	(40,636,227)	(19,965,688)	749,412
Total	$ 149,529,167	$ (65,720,503)	$ 83,808,664	$ (40,636,227)	$ (19,965,688)	$ 23,206,749

	Gross amounts of recognized liabilities	Gross amounts offset in the statement of assets and liabilities [1]	Net amounts of liabilities presented in the statement of assets and liabilities	Amounts not offset in the statement of assets and liabilities		Net amounts [4]
				Netting related to derivative fair values [2]	Netting related to cash and noncash collateral deposited/ pledged [3]	
Offsetting of Derivative Liabilities						
Centrally cleared derivatives	$ 287,409,661	$ (279,102,414)	$ 8,307,247	$ -	$ (8,307,247)	$ -
OTC derivatives	103,056,714	-	103,056,714	(40,636,227)	(62,036,256)	384,231
Total	$ 390,466,375	$ (279,102,414)	$ 111,363,961	$ (40,636,227)	$ (70,343,503)	$ 384,231

[1] Represents the netting of the gross unrealized appreciation or depreciation and includes the effect of cumulative variation margin paid or received on centrally cleared derivatives with the same broker.

[2] Represents the netting of the gross fair value of OTC derivative contracts with the same counterparty under master netting agreements, or similar arrangements, with such counterparty.

[3] Represents the netting of cash collateral and noncash collateral (government securities) received from or deposited with/pledged to derivative counterparties and the Tri-party Custodians, if any, against the fair value of the derivative contracts with each such counterparty. Excludes any cash and noncash collateral amounts in excess of the respective derivative asset or liability with each such counterparty.

[4] The net amounts represent the uncollateralized derivative assets or liabilities as of December 31, 2023. This may occur due to market movements and minimum thresholds for collateral movements to and from counterparties.

8. Derivatives (continued)

The following presents the results of the Company's derivative trading for the year ended December 31, 2023. The below captions of "Realized" and "Change in Unrealized" correspond to the captions in the statement of operations.

	Gain (loss) from trading	
Primary Underlying Risk	Realized	Change in Unrealized
Commodity price:		
Exchange traded futures contracts		
Agriculture	$ (5,469,117)	$ (11,841,380)
Metals	(71,998,245)	16,746,177
Oil and gas	(68,459,192)	(21,280,290)
OTC forward contracts		
Metals	201,694,854	(67,459,250)
OTC total return swap contracts		
Commodity index	(30,963,659)	153,206
Credit:		
Centrally cleared swap contracts		
Credit default swaps - sold	155,698,025	(32,803,460)
Equity price:		
Exchange traded futures contracts		
Stock index	245,323,085	115,365,114
OTC total return swap contracts		
Stock index	17,654,803	1,587,773
Foreign currency exchange rate:		
OTC forward contracts	70,877,778	(3,568,029)
Interest rate:		
Exchange traded futures contracts		
Interest rate - long term	(263,809,257)	242,658,820
Centrally cleared swap contracts		
Interest rate swap contracts	(159,963,100)	258,437,514
Net gains from derivative trading	$ 90,585,975	$ 497,996,195

Net fixed rate amounts incurred pursuant to the terms of swap contracts during the year ended December 31, 2023, of $36,728,291, are included in net realized gain/(loss) on derivative contracts in the statement of operations.

8. Derivatives (continued)

Volume of derivative activities

For the year ended December 31, 2023, the volume of the Company's derivative activities, based on their average notional amounts, categorized by primary underlying risk, were as follows:

(notional amounts in thousands)

	Average month-end notional amounts outstanding	
Primary Underlying Risk	Long Exposure	Short Exposure
Commodity price:		
Exchange traded futures contracts		
Agriculture	$ 271,719	$ -
Metals	735,297	37,257
Oil and gas	728,457	-
OTC forward contracts		
Metals	2,276,988	550,091
OTC total return swap contracts		
Commodity index	265,162	7,801
Credit:		
Centrally cleared swap contracts		
Credit default swaps - sold	-	1,934,084
Equity price:		
Exchange traded futures contracts		
Stock index	2,052,293	388
OTC total return swap contracts		
Stock index	104,721	-
Foreign currency exchange rate:		
OTC forward contracts	1,758,507	8,179,793
Interest rate:		
Exchange traded futures contracts		
Interest rate - long term	3,320,002	16,402
Centrally cleared swap contracts		
Interest rate swap contracts		
Pay fixed rate/receive floating rate	644,346	-
Receive fixed rate/pay floating rate	-	5,738,507

8. Derivatives (continued)

Volume of derivative activities (continued)

The above notional disclosure amounts are intended to provide an indication of the Company's volume of derivative activity. The notional exposures, which are presented on a gross basis for both long and short positions, are not intended to be, nor are they, indicative of the Company's level of exposure or risk of loss. There are alternative ways to present the volume of derivative activity in the financial statements of an entity. The Company has elected to utilize average month-end notional amounts outstanding to represent the volume of derivative activity, as the Company believes this is a meaningful representation of the volume of derivative activity during the year.

Credit-Risk-Related Contingent Features

The Company's OTC derivative contracts are subject to International Swaps and Derivatives Association ("ISDA") Master Agreements (the "Master Agreements") which contain certain covenants and other provisions that may require the Company to post collateral on derivatives if the Company is in a net liability position with its counterparties exceeding certain amounts and/or may require posting of initial margin. The Master Agreements may provide for termination upon a decline in the Company's net assets below specified thresholds. Upon such decline, the counterparty would have the ability to terminate and settle all outstanding transactions under a Master Agreement prior to scheduled maturity. As of December 31, 2023, no such terminations have occurred.

Determined on a counterparty by counterparty basis, the aggregate fair value of OTC derivative instruments with credit-risk-related contingent features that are in a net liability position at December 31, 2023 is $62,420,487. In connection with these OTC derivative positions, during the normal course of business, the Company has posted collateral in the amount of $109,599,543 directly with OTC derivative counterparties and the Tri-party Custodians (including $46,464,543 of government securities).

Credit default swap contracts are agreements by which the buyer of protection agrees to make a series of payments at specified intervals based upon, or calculated by reference to, a specified rate and a specified notional amount of an underlying asset or otherwise determined notional amount. Upon the occurrence of a "credit event" with respect to the underlying reference entity or issuer, the seller of protection generally will be required to pay the buyer an amount that represents the difference between the notional amount and the value of the defaulted asset, which may be determined through a market auction process.

Credit events typically include a default in payment, bankruptcy or some other financial failure of the underlying reference entity or issuer. The value of a credit default swap will fluctuate with the market's perception of the creditworthiness of the underlying issuer and its corresponding likelihood of default or other financial failure. If a credit default swap is held to expiration, it can expire worthless if there is no credit event during its term. If a credit default swap is sold or terminated early, the Company could experience a gain or loss upon such termination or sale depending on the value of the credit default swap at such time. In the case of expiration, termination or sale, the amount of such resulting realized gain or loss is included in the statement of operations. The Company buys or sells credit derivative contracts for speculative investment purposes.

8. Derivatives (continued)

Credit-Risk-Related Contingent Features (continued)

The following table summarizes the notional amounts and the related fair value of credit derivative contracts sold by the Company which are outstanding at December 31, 2023. Notional amounts denominated in a foreign currency have been translated to U.S. dollars using December 31, 2023 exchange rates. Notional amounts are disclosed as they represent the maximum potential payout; however, management believes that the fair value of these contracts is a more relevant measure of these obligations.

(amounts in thousands)

	Maximum Payout/ Notional Amounts by type with 2028 Expiration	Credit Derivatives Sold Fair Value
Credit default swaps - North America investment grade index [1]	$ 601,000	$ 11,679
Credit default swaps - North America high yield index [2]	568,260	33,145
Credit default swaps - Europe investment grade index [3]	202,151	3,946
Credit default swaps - Europe sub-investment grade index [4]	191,104	15,313
Total	$ 1,562,515	$ 64,083

[1] Generally, the credit ratings for the underlying bonds included in this index are at or above BB+.
[2] Generally, the credit ratings for the underlying bonds included in this index are at or below BBB-.
[3] Generally, the credit ratings for the underlying bonds included in this index are at or above BBB-.
[4] Generally, the credit ratings for the underlying bonds included in this index are at or above CCC+.

The Company does not monitor its exposure to derivatives based on the notional amounts because that measure does not take into consideration the probability of a credit default event, the legal right to offset assets, and liabilities by a counterparty or collateral posted. However, the notional value of these credit derivative contracts has been included to provide information about the magnitude of involvement with these types of contracts. Aggregate market risk parameters have been established and market risk measures are routinely monitored against these parameters.

9. Trading and investing activities and related risks

The Company invests a large portion of its assets in U.S., international and emerging market government bonds. Risks arise from such securities investments due to possible illiquidity, changes in fair value of the investments, and the potential for default by the issuer. Such securities investments are also sensitive to changes in interest rates, ratings, creditworthiness of the issuer, and economic conditions. The Company may also purchase securities under agreements to resell and sell securities under agreements to repurchase which expose the Company to both market risk (the risk arising from changes in fair value) and credit risk (the risk of failure by the counterparty to perform according to the terms of a contract).

The Company also trades in certain derivative contracts, including futures contracts, swap contracts and forward currency and commodity contracts. Derivative contracts that are traded through a central clearinghouse require margin deposits with the clearing broker for the benefit of such broker and the central clearinghouse. Additional deposits may be necessary for any loss on contract value. The Commodity Exchange Act requires a clearing broker to segregate all customer transactions and assets from such broker's proprietary activities. A customer's cash and other property (for example, government securities) deposited with a clearing broker are considered commingled with all other customer funds subject to such broker's segregation requirements. In the event of a clearing broker's insolvency, recovery may be limited to a pro rata share of the aggregate amount of segregated funds available. Specifically, with respect to margin deposited in respect of futures or cleared swaps, all customers will share pro rata in any deficiency in the comingled account arising from fraud or operational error. In addition, with respect to margin deposits made with respect to futures positions, the Company is also exposed to a pro rata share of losses in the comingled account arising from defaults by other customers of the clearing broker that cause the insolvency of the clearing broker. In all such cases it is possible that the recovered amount could be less than total cash and other property deposited.

Bilateral derivative contracts typically require the Company to deposit margin with the related derivatives dealer. These deposits with derivatives dealers are subject to credit risk. In the event of a derivatives dealer's insolvency, recovery may be limited to any pro rata distribution of the derivatives dealer's estate or available account insurance (if any).

Risks arise from changes in the fair value of derivative contracts. Theoretically, the Company is exposed to a market risk equal to the notional value of derivative contracts purchased and unlimited liability on such contracts sold short. Risks also include the inability of the counterparties to meet the terms of their respective contracts.

The Company also enters into swap contracts for speculative investment purposes. Generally, a swap contract is an agreement that obligates two parties to exchange a series of cash flows at specified intervals based upon, or calculated by, reference to changes in the specific prices or rates for a specified notional amount. The payment flows are usually netted against each other, with the difference being paid by one party to the other. Swap contracts expose the Company to market risk related to the underlying subject referenced by the contract and credit risk due to counterparty non-performance as these swap contracts are traded in OTC markets between principals.

9. Trading and investing activities and related risks (continued)

A portion of the Company's assets are held by brokers and dealers in securities and other global financial institutions in connection with its investing, trading and cash management activities. Assets deposited with financial institutions in connection with the Company's trading of securities, futures, swaps, and forward contracts could be partially restricted due to deposit or margin requirements. A portion of the Company's assets has been pledged to counterparties where the counterparty has the right, by contract or custom, to sell or pledge the assets. In the event of a broker or dealer in securities or other financial institution's insolvency, recovery of Company assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such deposits (if any). Additionally, since certain derivative contracts are traded in OTC markets between principals, the Company also assumes the risk of loss from counterparty non-performance.

The Company invests in short-term government securities, money market instruments and other financial instruments through its investments in STIF II and Implementation Fund III. The Company's investments in these funds are subject to the market and credit risks of short-term government securities, money market instruments and other financial instruments held or sold short by these funds. With respect to its investment in these funds, the Company bears the risk of loss only to the extent of the fair value of its investment in these funds.

Certain investments reported in the financial statements are denominated in currencies other than the base currency of the Company. This may lead to an exposure to exchange rate fluctuations that the Company manages in a variety of ways, including the use of derivative contracts to hedge.

The Manager has established procedures to actively monitor market risk and minimize credit risk, although there can be no assurance that it will, in fact, succeed in doing so. The Members generally bear the risk of loss of the entire amount of their respective investments in the Company.

10. Subsequent events

The Company has evaluated subsequent events through March 15, 2024, the date the financial statements were available to be issued, and it has determined that no events have occurred that would require recognition or additional disclosures in these audited financial statements.

Financial Statements of

BRIDGEWATER IMPLEMENTATION FUND III, LTD.

December 31, 2023

(With Independent Auditors' Report Thereon)

This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the Regulations under the Commodity Futures Trading Commission.

CONFIDENTIAL

BRIDGEWATER IMPLEMENTATION FUND III, LTD.

Table of Contents

	Page
Affirmation of the Commodity Pool Operator	1
Independent Auditors' Report	2
Statement of Assets and Liabilities	4
Condensed Schedule of Investments	5
Statement of Operations	6
Statement of Changes in Net Assets	7
Schedule of Financial Highlights	8
Notes to the Financial Statements	9

BRIDGEWATER IMPLEMENTATION FUND III, LTD.

Affirmation of the Commodity Pool Operator

To the best of the knowledge and belief of the undersigned, the information contained in the Annual Report for the year ended December 31, 2023 is accurate and complete.

Bridgewater Associates, LP, as Investment Manager
Bridgewater Implementation Fund III, Ltd.
Joseph McGeehin, Authorized Signatory

KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

To the Directors and Shareholders
Bridgewater Implementation Fund III, Ltd.:

Opinion

We have audited the financial statements of Bridgewater Implementation Fund III, Ltd. (the Fund), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2023, and the related statements of operations and changes in net assets for the year then ended, the related notes to the financial statements, and the schedule of financial highlights for the year then ended.

In our opinion, the accompanying financial statements and schedule of financial highlights present fairly, in all material respects, the financial position of the Fund as of December 31, 2023, the results of its operations and changes in its net assets for the year then ended, and the financial highlights for the year then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Fund, and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements and schedule of financial highlights in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements and financial highlights that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements and schedule of financial highlights, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for one year after the date that the financial statements and schedule of financial highlights are issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements and schedule of financial highlights as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered

KPMG LLP, a Delaware limited liability partnership and a member firm of
the KPMG global organization of independent member firms affiliated with
KPMG International Limited, a private English company limited by guarantee.

material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements and schedule of financial highlights.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements and schedule of financial highlights, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and schedule of financial highlights.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements and schedule of financial highlights.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

New York, New York
March 8, 2024

BRIDGEWATER IMPLEMENTATION FUND III, LTD.

Statement of Assets and Liabilities

December 31, 2023
(stated in United States dollars)

Assets		
Cash and cash equivalents	$	8,089,647
Cash and cash equivalents denominated in foreign currency (cost - $44,443,600)		42,809,897
Investments in affiliated fund and securities, at fair value (cost - $394,804,475)		497,137,354
Interest and dividends receivable		43,326
Subscriptions receivable		6,798,535
Total Assets	**$**	**554,878,759**
Liabilities		
Accounts payable and accrued expenses	$	149,954
Redemptions payable		6,833,152
Total Liabilities	**$**	**6,983,106**
Net Assets	**$**	**547,895,653**
Net asset value per Participating Share, based on 430,151.37 shares outstanding	**$**	**1,273.73**

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND III, LTD.

Condensed Schedule of Investments

December 31, 2023
(stated in United States dollars)

	% of net assets	Shares/ nominal value		Fair value
Investments in affiliated fund and securities				
Investment in affiliated fund [1]				
Bridgewater Short Term Investment Fund II, LLC	17.06%	6,892,512	$	93,469,128
Total investment in affiliated fund (cost - $90,192,036)	**17.06%**			**93,469,128**
Common stocks				
CHINA				
Basic Materials	6.28%			34,433,450
Communications	3.16%			17,319,969
Consumer, Cyclical	7.74%			42,403,771
Consumer, Non-cyclical				
Kweichow Moutai Co., Ltd.	7.87%	177,288		43,145,863
Other	14.49%			79,395,914
Total Consumer, Non-cyclical	22.37%			122,541,777
Diversified	0.18%			966,614
Energy	2.79%			15,305,731
Financial	14.30%			78,358,246
Industrial	11.19%			61,285,550
Technology	3.99%			21,836,629
Utilities	1.68%			9,216,489
Total China (cost - $304,612,439)	73.68%			403,668,226
Total common stocks (cost - $304,612,439)	**73.68%**			**403,668,226**
Total investments in affiliated fund and securities (cost - $394,804,475)	**90.74%**		**$**	**497,137,354**

[1] Bridgewater Associates, LP is the manager of this fund (see note 4).

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND III, LTD.

Statement of Operations

For the Year Ended December 31, 2023
(stated in United States dollars)

Investment income		
Interest income	$	538,037
Dividend income (net of foreign withholding taxes of $1,166,214)		10,487,993
Total investment income		11,026,030
Expenses		
Clearance and custody		124,761
Professional fees		110,325
Investment and research expenses		88,046
Other expenses		68,972
Interest expense		6,760
Total expenses		398,864
Net investment income		10,627,166
Net realized and unrealized gain/(loss) from investments and foreign currency		
Net realized gain on transactions in affiliated fund and securities		2,690,120
Net realized loss on foreign currency transactions		(13,039)
Net change in unrealized depreciation on affiliated fund and securities		(56,503,065)
Net change in unrealized depreciation on the translation of other assets and liabilities in foreign currencies		(380,814)
Net realized and unrealized loss from investments and foreign currency		(54,206,798)
Net decrease in net assets resulting from operations	**$**	**(43,579,632)**

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND III, LTD.

Statement of Changes in Net Assets

For the Year Ended December 31, 2023
(stated in United States dollars)

	Management Shareholders		Participating Shareholders		
	Shares	Value	Shares	Value	Total
Balances at December 31, 2022	1,000.00	$ 10	422,286.81	$ 580,447,228	$ 580,447,238
Subscription of shares	-	-	112,218.14	150,636,553	150,636,553
Redemption of shares	-	-	(104,353.58)	(139,608,506)	(139,608,506)
Net decrease in net assets resulting from operations		-		(43,579,632)	(43,579,632)
Balances at December 31, 2023	1,000.00	$ 10	430,151.37	$ 547,895,643	$ 547,895,653

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND III, LTD.

Schedule of Financial Highlights

For the Year Ended December 31, 2023
(stated in United States dollars)

Per share operating performance for a Participating Share outstanding throughout the year:	
Net asset value per share at beginning of year	$ 1,374.53
Income (loss) from operations [1]	
Net realized and unrealized loss from investments and foreign currency	(125.39)
Net investment income [4]	24.59
Total loss from operations	(100.80)
Net asset value per share at end of year	$ 1,273.73
Total return [2]	(7.33%)
Supplemental data for Participating Shareholders [3] [4]	
Ratio of expenses to average net assets	
Interest expense	0.00%
Operating expenses	0.07%
Total expenses	0.07%
Ratio of net investment income to average net assets	1.81%

(1) *Per share net investment income is calculated using the daily average of the shares outstanding during the year. Per share net realized and unrealized loss from investments and foreign currency is the amount necessary to reconcile the change in net asset value per share with the other per share information presented. This method is utilized given the disproportionate amount of subscriptions and redemptions during the year as well as the disproportionate amount of gain or loss recognized during the year.*

(2) *Total return is calculated by comparing the unrounded ending net asset value per share to the unrounded beginning net asset value per share. An individual shareholder's return may vary from the reported return based on the timing of capital transactions.*

(3) *Average net assets is determined using the daily average net assets during the year.*

(4) *Excludes the Fund's proportional share of net investment income (loss) and expenses related to its investment in the affiliated fund.*

See accompanying notes to the financial statements.

1. Incorporation and principal activity

Bridgewater Implementation Fund III, Ltd. (the "Fund") is an exempted company, with limited liability, incorporated under the laws of the Cayman Islands. The Fund is registered as a mutual fund under the Mutual Funds Act of the Cayman Islands.

The Fund's investment activities are managed by Bridgewater Associates, LP (the "Investment Manager"), an investment adviser registered with the United States Securities and Exchange Commission under the Investment Advisers Act of 1940, as amended. In addition, the Investment Manager is a registered Commodity Pool Operator under the Commodity Exchange Act and is a member of the National Futures Association.

The investment objective of the Fund is to seek to achieve the Investment Manager's desired strategic exposure to (i) the People's Republic of China ("PRC") Markets and (ii) other markets, securities and financial instruments broadly associated with the PRC, in each case, using proprietary investment systems developed by the Investment Manager. The strategy by which the Fund intends to achieve this objective is described in the Fund's Offering Memorandum.

Capitalized terms not defined herein are defined in the Fund's Offering Memorandum, which should be read in conjunction with these financial statements.

These financial statements were approved by the Board of Directors and available for issue on March 8, 2024.

2. Significant accounting policies

The accompanying financial statements are prepared in accordance with U.S. generally accepted accounting principles ("US GAAP") as detailed in the Financial Accounting Standards Board's Accounting Standards Codification ("Codification"). The Fund is an investment company and follows the accounting and reporting guidance in Topic 946 of the Codification, entitled *Financial Services – Investment Companies*. Pursuant to the *Statement of Cash Flows* Topic of the Codification, the Fund qualifies for an exemption from the requirement to provide a statement of cash flows and has elected not to provide a statement of cash flows.

The significant accounting policies adopted by the Fund are as follows:

(a) Use of estimates

The preparation of financial statements in accordance with US GAAP requires the Fund to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of income and expenses during the year then ended. Changes in the economic environment, financial markets and any other parameters used in determining these estimates could cause actual results to differ from those estimates materially.

(b) Cash and cash equivalents

Cash comprises current deposits with banks and other financial institutions. Cash in foreign currency is denominated in Chinese Yuan. Cash equivalents are short term highly liquid investments that are readily convertible to known amounts of cash and are held for the purpose of meeting short-term cash commitments rather than for investment or other purposes. Interest equivalent dividends on money market funds are included in interest income.

2. Significant accounting policies (continued)

(b) Cash and cash equivalents (continued)

The Fund maintains restricted cash in a reserve fund account in order to meet PRC market requirements. At December 31, 2023, the Fund had restricted cash in the reserve fund account of $366,826, which is included in cash and cash equivalents denominated in foreign currency in the statement of assets and liabilities.

(c) Fair value and related accounting policies

Investments and related transactions

Securities listed or quoted on a national securities exchange or market, or traded in the over the counter ("OTC") market, are valued at the closing quotation posted by the primary exchange or trading system on which the security is traded.

The investment in Bridgewater Short Term Investment Fund II, LLC ("STIF II") is reported in the statement of assets and liabilities at the Fund's proportionate share of STIF II's net asset value as determined by STIF II in accordance with its valuation policies. Generally, the fair value of the Fund's investment in an affiliated fund represents the amount that the Fund could reasonably expect to receive from the affiliated fund if the Fund's investment was redeemed at the date of valuation, based on information available at the time the valuation is made and that the Fund believes to be reliable.

The Fund records all securities transactions on a trade date basis. Realized gains and losses are determined on a first-in, first-out disposition methodology. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations. Brokerage commissions and other trading fees are reflected as an adjustment to cost or proceeds at the time of the transaction. Interest income and expense are recognized on an accrual basis. Dividends are recorded on the ex-dividend date and are net of related withholding taxes, if any. Under the applicable foreign tax laws, taxes at various rates may be imposed and charged to the Fund on capital gains, dividends, and interest.

Over the Counter ("OTC") derivatives

The Fund may enter into forward currency contracts as part of its overall investment strategy. When entering into a forward currency contract, the Fund agrees to receive or deliver a fixed quantity of foreign currency for an agreed-upon price on an agreed future date. Unrealized appreciation or depreciation on open contracts at period end are measured by the difference between the trade price at the dates of entry and the forward rates at the reporting date and are included in the statement of assets and liabilities. Forward currency contracts are valued daily based on an interpolation of mid spot rate and forward points. Gains or losses are realized when contracts are liquidated or reach maturity. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations.

Other receivables and payables

At December 31, 2023, the carrying value of receivables and payables approximates fair value given the immediate to short-term nature of these financial instruments.

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Fair value

Fair value, as defined in the *Fair Value Measurement* Topic of the Codification, is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification, prioritizes the inputs to valuation techniques used to measure fair value into three broad levels: quoted market prices in active markets for identical assets or liabilities (Level 1); inputs other than quoted market prices that are observable for the asset or liability, either directly or indirectly (Level 2); and unobservable inputs for an asset or liability (Level 3). If the inputs used to measure a financial instrument fall within different levels of the fair value hierarchy, the categorization is based on the lowest level input that is significant to the measurement of that financial instrument.

Fair value is a market-based measure considered from the perspective of a market participant rather than an entity-specific measure. Therefore, even when market assumptions are not readily available, the Fund's own assumptions are set to reflect those that market participants would use in pricing the asset or liability at the measurement date. The Fund uses prices and inputs that are current as of the measurement date, including periods of market dislocation. In periods of market dislocation, the observability of prices and inputs may be reduced for many investments. This condition could cause an investment to be reclassified to a lower level within the fair value hierarchy.

Pursuant to the *Fair Value Measurement* Topic of the Codification, an entity holding investments in certain entities that calculate net asset value per share or its equivalent for which fair value is not readily determinable is permitted, as a practical expedient, to measure the fair value of such investments on the basis of that net asset value per share or its equivalent without adjustment.

The following table summarizes the Fund's assets accounted for at fair value at December 31, 2023, using the fair value hierarchy:

	Total Fair Value	Level 1	Level 2	Level 3
Assets				
Common Stocks [1]	$ 403,668,226	$ 403,668,226	$ -	$ -
Investment in Affiliated Fund [2]	93,469,128			
Total Assets	$ 497,137,354	$ 403,668,226	$ -	$ -

[1] See the condensed schedule of investments for fair values by country and industry, if applicable, within this category.

[2] See the condensed schedule of investments for the fair value by affiliated fund within this category. This investment is presented for reconciliation purposes, but is not required to be categorized in the fair value hierarchy as it is measured at fair value using the net asset value per share or its equivalent, without adjustment, as permitted by the practical expedient.

2. Significant accounting policies (continued)

(d) Translation of foreign currencies

The fair value of foreign investments, currency holdings, and other assets and liabilities in currencies other than United States dollars are translated based on the exchange rates in effect on the date of valuation. The cost of each investment is determined using historical exchange rates. Foreign currency transactions are translated at prevailing exchange rates at the time of such transactions. The Fund does not isolate that portion of realized or unrealized gains or losses resulting from changes in the foreign exchange rate on investments from fluctuations arising from changes in the local currency market price of the investments. Such gains and losses are included with the net realized gain/(loss) and the net change in unrealized appreciation/(depreciation) on investments in the statement of operations. The realized and unrealized gains or losses resulting from changes in foreign exchange rates on currency holdings and other assets and liabilities are included in net realized gain/(loss) on foreign currency transactions and net change in unrealized appreciation/(depreciation) on the translation of other assets and liabilities in foreign currencies, respectively, in the statement of operations.

(e) Taxation

The Fund prepares and files a calendar year U.S. information tax return and reports to the Shareholders their allocable share of the Fund's income, expenses and trading and investing gains or losses. Under existing legislation, there are no taxes on income or capital gains in the Cayman Islands, and the Fund has received an undertaking from the Cayman Islands government exempting it from all local income, profits and capital tax. Accordingly, no provision for income taxes is included in these financial statements. The Fund is subject to PRC and other foreign country tax withholdings on certain dividend income.

The *Income Taxes* Topic of the Codification establishes financial accounting and disclosure requirements for recognition and measurement of tax positions taken or expected to be taken on a tax return. The Fund is required to determine whether a tax position of the Fund is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position.

The Fund evaluates tax positions taken or expected to be taken in the course of preparing the Fund's financial statements to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions with respect to tax at the Fund level not deemed to meet the "more-likely-than-not" threshold would be recorded as a tax benefit or expense in the current year. The Fund has concluded that there are no material tax positions requiring recognition, measurement or disclosure on the results of operations of the Fund for the year ended December 31, 2023. The Fund's conclusions regarding tax positions will be subject to review and may be adjusted at a later date based on factors including, but not limited to, on-going analyses of tax laws, regulations and interpretations thereof.

2. Significant accounting policies (continued)

(f) Indemnifications

In the normal course of business, the Fund enters into contracts and agreements that contain a variety of representations and warranties and which may provide general indemnifications. The Fund's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Fund that have not yet occurred. The Fund believes the risk of any future obligation under these indemnifications to be remote.

3. Share capital

	Shares	$
Authorized as of December 31, 2023:		
Management Shares – voting, non-participating shares of $0.01 par value each		
Series I	400	4
Series II	600	6
Total Management Shares	1,000	10
Participating Shares - non-voting, participating, redeemable shares of $0.001 par value each	49,990,000	49,990

The Board of Directors shall have the authority and power to issue more than one class and more than one series of shares, as well as to fix the designations, powers, preferences, rights, qualifications, limitations and restrictions, if any, pertaining to that class or series of shares.

Holders of Participating Shares shall not be entitled to notice of, attend or vote at general meetings of the Fund, but such shares shall be redeemable by the Fund at the election of the holder (subject to certain limitations as described in the Fund's offering documents) and the holders shall be entitled to participate in the profits of the Fund and, subject to the return of the par value to the holders of the Management Shares, in the surplus assets of the Fund on a winding up or otherwise.

The Management Shares (designated as Series I and Series II) do not carry the right to participate in the assets of the Fund on a winding-up (other than the return of the aggregate par value of the Management Shares before payment of all other amounts due to Shareholders) nor in any dividends or other distributions of the Fund. The Management Shares do not participate in the appreciation or depreciation of the Fund's net assets. The Investment Manager, a related party to the Fund, holds the Management Series I shares at December 31, 2023. As of December 31, 2023, the Management Series II shares are held equally by the independent directors of the Fund, Jennifer Collins and Humphry Leue.

3. Share capital (continued)

Participating Shares will generally be offered on each Dealing Day, subject to notice and other restrictions as outlined in the Fund's Offering Memorandum. The Fund may issue Shares in multiple Series and may issue the same Series of Shares to multiple investors. Shares in a Series will generally be issued at the Initial Issue Price ($1,000 per share) and thereafter at a price equal to the Net Asset Value ("NAV") per Share of such Series as of the close of business on the relevant Dealing Day. During the year ended December 31, 2023, all Participating Shareholders of the Fund were invested in the same Series of Shares.

Participating Shares will generally be redeemed on any Dealing Day at the prevailing Redemption Price, which will generally be the NAV per Share for such Series as of the close of business on such Dealing Day.

On or prior to December 31, 2023, the Fund accepted and recorded subscriptions of $6,798,535, at the then net asset value per share, for which the Fund did not receive the cash related to such subscriptions until January 2024. Accordingly, such amount is included in subscriptions receivable in the statement of assets and liabilities.

Also, on or prior to December 31, 2023, the Fund accepted and recorded redemptions of $6,833,152, at the then net asset value per share, for which the Fund did not pay the cash related to such redemptions until January 2024. Accordingly, such amount is included in redemptions payable in the statement of assets and liabilities.

The movements in Management Shares and Participating Shares for the year ended December 31, 2023 are presented in the statement of changes in net assets.

4. Related party transactions

The Investment Manager will not receive any investment management fee or performance compensation from the Fund for managing the investments of the Fund. The Investment Manager utilizes various research products, services, and other resources in its management of the Fund's investment activities. The Fund's allocable share of such expenses and costs are included in investment and research expenses in the statement of operations. The Investment Manager allocates such expenses and costs amongst all investors by reference to their respective net asset values or similar metrics and uses commercially reasonable efforts to make appropriate adjustments of allocations of such costs and expenses as to avoid duplicate charges at multiple levels of a fund structure and across the relevant trading vehicles, as applicable.

Investment in affiliated fund

During the year ended December 31, 2023, the Fund held an investment in Bridgewater Short Term Investment Fund II, LLC ("STIF II"). The Investment Manager is also the manager of STIF II and receives no compensation from such affiliated fund.

This investment is subject to the terms of the governing documents and offering memorandum of STIF II. The Fund may redeem any or all of its investment in STIF II at the close of business on any business day, subject to restrictions in STIF II's governing documents.

4. Related party transactions (continued)

The following presents summary information regarding this investment:

Description	Fair Value as a % of Affiliated Fund's Net Assets	Investment Objective	Fair Value	Included in net realized gain/(loss)	Included in net change in unrealized appreciation/ (depreciation)
Investment in affiliated fund					
STIF II [1]	0.52%	Cash Management	$ 93,469,128	$ 2,424,084	$ 2,207,433

[1] As of December 31, 2023, STIF II invested a significant portion of its assets in short-term U.S. government securities. At December 31, 2023, the Fund's proportional share of this investment, as a percentage of the Fund's net assets, was approximately 15.76%.

5. Brokers and other derivative counterparties

The Fund may maintain assets with or receive collateral from counterparties to OTC derivative contracts to meet deposit or margin requirements. At December 31, 2023, the Fund did not have any amounts on deposit with or received from counterparties to OTC derivative contracts.

6. Custodian, Fund Administration, Middle and Back Office Services

The Fund has entered into Custody Agreements with The Bank of New York Mellon and The Northern Trust Company to act as the Custodians of the Fund. The Custodians each act as repository for certain of the Fund's assets. The Custodians have a security interest in the Fund's assets to the extent of any outstanding fees, expenses, and/or other liabilities related to the services of the Custodians. The Fund pays the fees of the Custodians.

The Fund has also entered into separate agreements for fund administration, middle and back office services with The Bank of New York Mellon and The Northern Trust Company. Pursuant to such agreements, The Bank of New York Mellon provides a range of primary fund administration, middle and back office services including, but not limited to, trade capture, collateral management, pricing, reconciliation, valuation, and reporting ("FAMBO Service"), and The Northern Trust Company provides secondary independent parallel processing and reconciliation of FAMBO Service. In addition, The Northern Trust Company may perform certain primary services related to certain reporting, analytics and regulatory requirements. Since the Fund's assets are contributed by other funds and accounts managed by the Manager that are parties to or subject to other agreements for FAMBO Service, the Fund does not pay any fees to The Bank of New York Mellon or The Northern Trust Company for their services in order to avoid any potential double charging of such assets with respect to those services. The fees of The Bank of New York Mellon and The Northern Trust Company with respect to such assets are generally assessed through agreements for FAMBO Service relating to the investing fund or account. The Fund pays The Northern Trust Company for certain data and regulatory services.

7. Derivatives

The Fund may engage in the speculative trading of forward currency contracts ("derivatives") for the purpose of achieving capital appreciation and, in certain situations, economic hedging. None of the Fund's derivative instruments are designated as hedging instruments, as defined in the *Derivatives and Hedging* Topic of the Codification, nor are they used for other risk management purposes. The Fund actively assesses, manages and monitors risk exposure on derivatives on a contract basis, a sector basis, and on an overall basis in accordance with its established risk parameters. Due to the speculative nature of the Fund's derivative trading activity, the Fund is subject to the risk of losses in excess of the amount of its initial investment.

The Fund's derivative activities and exposure to derivative contracts are subject to foreign currency exchange rate risk, which is the primary underlying risk. In addition to its primary underlying risk, the Fund is also subject to counterparty risk due to the potential inability of its counterparties to meet the terms of their contracts.

At December 31, 2023, the Fund does not hold any open derivative contracts. As a result, the Fund does not have any assets or liabilities that are eligible for offset in the statement of assets and liabilities, subject to an agreement similar to a master netting agreement.

Furthermore, the Fund did not engage in any derivative trading during the year ended December 31, 2023. As a result, no realized or change in unrealized gains/(losses) are reflected in the statement of operations.

Credit-Risk-Related Contingent Features

The Fund's OTC derivative contracts are subject to International Swaps and Derivatives Association ("ISDA") Master Agreements (the "Master Agreements") which contain certain covenants and other provisions that may require the Fund to post collateral on derivatives if the Fund is in a net liability position with its counterparties exceeding certain amounts and/or may require posting of initial margin. The Master Agreements may provide for termination upon a decline in the Fund's net assets below specified thresholds. Upon such decline, the counterparty would have the ability to terminate and settle all outstanding transactions under a Master Agreement prior to scheduled maturity. As of December 31, 2023, no such terminations have occurred.

8. Trading and investing activities and related risks

The Fund engages in various trading activities, including investments in stocks that are typically traded on an exchange or in the over-the-counter market. The Fund's portfolio has substantial exposure to PRC securities and other financial instruments that are concentrated in the emerging PRC market.

The Fund invests its assets in short-term government securities and in money market instruments through its investment in STIF II. The Fund may also engage in the speculative trading of forward currency contracts. The Fund is exposed to both market risk (the risk arising from changes in fair value) and credit risk (the risk of failure by another party to perform according to the terms of a contract).

8. Trading and investing activities and related risks (continued)

The Fund's investment in STIF II is subject to the market and credit risk of money market instruments and other financial instruments held by STIF II. Risks arise from investments in cash equivalents, commercial paper, securities purchased under agreements to resell and government securities due to, among other things, market risk (the risk arising from changes in fair value), as well as the potential for default or the insolvency of the counterparty to such agreement. In the event of default by or insolvency of the issuer, recovery of STIF II assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such assets (if any). If the counterparty to a transaction in which securities are purchased under an agreement to resell defaults, and the fair value of the underlying collateral securities declines, realization may be limited to the fair value of such collateral and such realization may be delayed. The Fund bears the risk of loss only to the extent of the fair value of its investment in STIF II.

The Fund may also trade in forward currency contracts. Bilateral derivative contracts typically require the Fund to deposit margin with the related derivatives dealer. These deposits with derivatives dealers are subject to credit risk. In the event of a derivatives dealer's insolvency, recovery may be limited to any pro rata distribution of the derivatives dealer's estate or available account insurance (if any). Risks arise from changes in the fair value of derivative contracts. Theoretically, the Fund is exposed to a market risk equal to the notional value of derivative contracts purchased and unlimited liability on such contracts sold short. Risks associated with forward currency contracts also include the inability of the counterparties to meet the terms of their respective contracts.

A portion of the Fund's assets are held by brokers and dealers in securities and other global financial institutions in connection with its investing, trading and cash management activities. Assets deposited with financial institutions in connection with the Fund's trading of securities and forward currency contracts could be partially restricted due to deposit or margin requirements. A portion of the Fund's assets may be pledged to counterparties where the counterparty has the right, by contract or custom, to sell or pledge the assets. In the event of a broker or dealer in securities or other financial institution's insolvency, recovery of Fund assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such deposits (if any). Additionally, since forward currency contracts are traded in OTC markets between principals, the Fund also assumes the risk of loss from counterparty non-performance.

Certain investments reported in the financial statements are denominated in currencies other than the base currency of the Fund. This may lead to an exposure to exchange rate fluctuations that the Fund manages in a variety of ways, including the use of derivative contracts to hedge.

The Investment Manager has established procedures to actively monitor market risk and minimize credit risk, although there can be no assurance that it will, in fact, succeed in doing so. The Participating Shareholders generally bear the risk of loss of the entire amount of their respective investments in the Fund.

9. Subsequent events

The Fund has evaluated subsequent events through March 8, 2024, the date the financial statements were available to be issued, and it has determined that no events have occurred that would require recognition or additional disclosures in these audited financial statements.

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Affiliated Funds	Cost	Fair Value
BW IMPLEMENTATION FUND III LTD	168,771,831	175,253,700
SHORT TERM INVESTMENT FUND II	2,978,270,235	3,012,261,798
Total Investments in Affiliated Funds	**3,147,042,066**	**3,187,515,498**

Investments in Centrally Cleared Swap Contracts	Premium	Fair Value
CCP_CDX. SP UL CDX.NA.HY.41_V2 REC 500BPS 2028 DEC 20	14,091,838	33,144,901
CCP_CDX. SP UL CDX.NA.IG.41_V1 REC 100BPS 2028 DEC 20	8,382,441	11,679,233
CCP_CDX. SP UL ITRAX_EUR_40_1 REC 100BPS 2028 DEC 20	2,309,846	3,945,987
CCP_CDX. SP UL ITRAX_XOVR_40_1 REC 500BPS 2028 DEC 20	6,588,132	15,312,626
Total Investments in Centrally Cleared Swap Contracts	**31,372,257**	**64,082,747**

Investments in Common Stocks	Cost	Fair Value
37 INTERACTIVE ENTERTAINMENT N	1,089,652	479,429
3I GROUP PLC	832,216	2,914,138
3PEAK INC	171,948	138,993
3SBIO INC HK/01530	214,195	204,640
A2 MILK CO LTD/THE	1,269,180	352,282
AAC TECHNOLOGIES HOLDINGS INC HK/02018	631,232	251,801
ABBOTT LABORATORIES	10,323,407	10,354,395
ACADIA HEALTHCARE CO INC	8,922	9,020
ACADIA HEALTHCARE CO INC	308,287	369,749
ACCOLADE INC	149,789	45,566
ADAPTHEALTH CORP	127,257	37,033
ADDUS HOMECARE CORP	85,196	79,387
ADIDAS AG	2,149,864	1,928,335
ADMIRAL GROUP PLC	450,679	717,639
ADTALEM GLOBAL EDUCATION INC	119,752	205,559
AEON CO LTD	1,731,935	1,434,847
AGC INC	425,311	438,252
AGILON HEALTH INC	351,222	177,193
AGL ENERGY LTD	1,374,172	650,341
AGRICULTURAL BANK OF CHINA LTD HK/01288	3,145,517	3,401,835
AIER EYE HOSPITAL GROUP CO LTD	1,641,595	1,205,161
AIMA TECHNOLOGY GROUP CO LTD	108,175	98,847
AIN HOLDINGS INC	138,866	79,338
AIR CHINA LTD HK/00753	533,875	482,072
AISIN CORP	391,674	305,120
AJINOMOTO CO INC	1,461,698	2,747,397
AKESO INC HK/09926	246,706	308,995
ALBERTSONS COS INC	974,446	888,973

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
ALFRESA HOLDINGS CORP	156,608	164,889
ALIBABA GROUP HOLDING LTD HK/09988	29,543,497	21,536,272
ALIBABA HEALTH INFORMATION TEC HK/00241	1,392,519	304,127
ALIGN TECHNOLOGY INC	1,571,770	1,061,750
ALIMENTATION COUCHE-TARD INC	2,392,963	3,736,102
ALLIANZ SE	4,859,934	6,126,632
ALS LTD	395,187	702,008
ALTIUM LTD	440,388	641,344
ALUMINA LTD	568,470	229,427
ALUMINUM CORP OF CHINA LTD HK/02600	819,991	844,075
AMCOR PLC	1,074,008	977,192
AMEDISYS INC	427,407	167,020
AMLOGIC SHANGHAI CO LTD	293,713	299,374
AMN HEALTHCARE SERVICES INC	213,859	149,161
AMP LTD	240,020	228,062
AMPLIFON SPA	386,346	303,338
AMPOL LTD	721,834	972,396
ANGEL YEAST CO LTD	591,481	360,863
ANGLO AMERICAN PLC	2,019,385	3,157,535
ANHEUSER-BUSCH INBEV SA/NV	4,364,115	3,907,835
ANHUI CONCH CEMENT CO LTD HK/00914	727,863	703,483
ANHUI JIANGHUAI AUTOMOBILE GRO	313,911	308,098
ANHUI KOUZI DISTILLERY CO LTD	322,436	273,792
ANHUI YINGJIA DISTILLERY CO LT	191,848	241,150
ANJOY FOODS GROUP CO LTD	595,309	390,610
ANSELL LTD	739,553	467,511
ANTA SPORTS PRODUCTS LTD HK/02020	1,822,006	1,774,363
ANTOFAGASTA PLC	312,148	717,822
ANZ GROUP HOLDINGS LTD	9,034,861	8,791,328
APA GROUP	1,564,338	1,221,448
APOLLO MEDICAL HOLDINGS INC	158,510	77,060
ARB CORP LTD	159,510	306,299
ARCADIUM LITHIUM PLC	305,753	340,303
ARCS CO LTD	74,661	80,907
ARISTOCRAT LEISURE LTD	2,147,359	2,990,188
AS ONE CORP	101,036	67,527
ASAHI GROUP HOLDINGS LTD	1,222,451	1,048,020
ASAHI INTECC CO LTD	269,423	236,024
ASAHI KASEI CORP	681,473	554,212
ASHTEAD GROUP PLC	864,076	3,079,089
ASIA - POTASH INTERNATIONAL IN	262,733	244,770
ASSOCIATED BRITISH FOODS PLC	1,111,929	1,056,591
ASTELLAS PHARMA INC	1,538,697	1,321,485

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
ASTRAZENECA PLC	7,279,305	17,805,246
ASX LTD	1,801,755	1,377,229
ASYMCHEM LABORATORIES TIANJIN HK/06821	10,312	8,775
ATLAS ARTERIA LTD	929,240	727,858
ATRICURE INC	190,513	85,620
ATRION CORP	58,010	28,030
AUB GROUP LTD	145,210	163,392
AURIZON HOLDINGS LTD	1,092,130	785,842
AUTO TRADER GROUP PLC	492,566	576,081
AUTOBIO DIAGNOSTICS CO LTD	154,110	191,475
AUTOHOME INC ADR	817,323	273,108
AVANOS MEDICAL INC	74,269	47,798
AVARY HOLDING SHENZHEN CO LTD	479,442	245,617
AVIVA PLC	2,235,042	1,597,664
AXONICS INC	181,354	165,158
B&M EUROPEAN VALUE RETAIL SA	314,228	446,796
BAE SYSTEMS PLC	2,309,065	4,385,080
BAIDU INC HK/09888	3,150,262	2,776,658
BANDAI NAMCO HOLDINGS INC	331,444	709,733
BANK OF BEIJING CO LTD	1,503,395	1,377,054
BANK OF CHENGDU CO LTD	527,418	511,311
BANK OF CHINA LTD HK/03988	4,606,416	5,146,978
BANK OF COMMUNICATIONS CO LTD HK/03328	1,303,688	1,456,121
BANK OF HANGZHOU CO LTD	657,468	521,368
BANK OF JIANGSU CO LTD	1,274,820	1,470,212
BANK OF NANJING CO LTD	652,768	564,269
BANK OF NINGBO CO LTD	1,932,972	1,158,002
BANK OF QUEENSLAND LTD	666,021	450,104
BANK OF SHANGHAI CO LTD	1,380,379	974,176
BAOSHAN IRON & STEEL CO LTD	681,783	767,210
BAPCOR LTD	235,889	213,511
BARCLAYS PLC	4,512,206	3,129,823
BARRATT DEVELOPMENTS PLC	617,297	707,951
BASF SE	4,113,077	2,763,645
BAXTER INTERNATIONAL INC	2,218,962	1,061,062
BAYER AG	5,141,154	2,124,239
BAYERISCHE MOTOREN WERKE AG	1,497,015	1,911,923
BEACH ENERGY LTD	312,919	277,273
BEAUTY HEALTH CO/THE	185,858	33,417
BECTON DICKINSON & CO	3,736,414	3,880,067
BEGA CHEESE LTD	251,300	163,067
BEIERSDORF AG	1,364,090	1,781,274
BEIGENE LTD HK/06160	1,578,865	1,467,803

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
BEIJING CAPITAL INTERNATIONAL HK/00694	174,150	74,377
BEIJING E-HUALU INFORMATION TE	230,419	227,044
BEIJING EASPRING MATERIAL TECH	607,851	267,102
BEIJING ENLIGHT MEDIA CO LTD	307,202	176,197
BEIJING ENTERPRISES HOLDINGS L HK/00392	234,365	231,218
BEIJING ENTERPRISES WATER GROU HK/00371	228,434	121,839
BEIJING KINGSOFT OFFICE SOFTWA	1,101,656	1,127,623
BEIJING NEW BUILDING MATERIALS	533,056	392,847
BEIJING ORIENTAL YUHONG WATERP	728,688	558,666
BEIJING SHIJI INFORMATION TECH	140,185	126,489
BEIJING TIANTAN BIOLOGICAL PRO	306,247	309,740
BEIJING UNITED INFORMATION TEC	483,746	184,644
BEIJING WANTAI BIOLOGICAL PHAR	540,851	313,012
BEIJING YANJING BREWERY CO LTD	197,879	165,760
BELLRING BRANDS INC	291,084	639,718
BENDIGO & ADELAIDE BANK LTD	688,721	623,990
BENESSE HOLDINGS INC	127,027	112,801
BERKELEY GROUP HOLDINGS PLC	353,755	423,239
BETHEL AUTOMOTIVE SAFETY SYSTE	263,114	268,613
BETTA PHARMACEUTICALS CO LTD	552,056	207,801
BHP GROUP LTD	536,173	1,032,241
BHP GROUP LTD	21,276,543	28,554,200
BILIBILI INC HK/09626	859,466	447,398
BIOMERIEUX	342,968	309,491
BJ'S WHOLESALE CLUB HOLDINGS I	752,436	694,397
BLOCK INC	568,546	371,953
BLOOMAGE BIOTECHNOLOGY CORP LT	342,970	181,608
BLUESCOPE STEEL LTD	580,357	1,188,231
BOC AVIATION LTD HK/02588	163,979	203,369
BOC INTERNATIONAL CHINA CO LTD	223,255	209,529
BORAL LTD	150,707	181,300
BOSIDENG INTERNATIONAL HOLDING HK/03998	144,816	216,663
BOSTON BEER CO INC/THE	754,500	272,325
BOSTON SCIENTIFIC CORP	3,043,250	4,540,744
BP PLC	10,949,634	10,479,433
BRAMBLES LTD	1,970,750	2,124,656
BREVILLE GROUP LTD	473,982	453,194
BRICKWORKS LTD	157,890	266,431
BRIDGESTONE CORP	1,242,909	1,416,712
BRIGHT HORIZONS FAMILY SOLUTIO	205,539	124,397
BRILLIANCE CHINA AUTOMOTIVE HO HK/01114	188,607	202,778
BRITISH AMERICAN TOBACCO PLC	12,272,849	6,161,068
BROTHER INDUSTRIES LTD	251,881	220,293

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
BROWN-FORMAN CORP	2,326,495	1,783,290
BT GROUP PLC	3,123,633	1,040,927
BUNZL PLC	880,587	1,358,492
BURBERRY GROUP PLC	798,018	700,169
BWP TRUST	209,584	194,244
BYD CO LTD HK/01211	2,835,427	6,786,759
BYD ELECTRONIC INTERNATIONAL C HK/00285	379,853	473,507
C&D INTERNATIONAL INVESTMENT G HK/01908	242,351	204,576
CAITONG SECURITIES CO LTD	400,072	392,222
CAL-MAINE FOODS INC	128,723	199,947
CALBEE INC	165,323	140,690
CAMPBELL SOUP CO	731,042	669,719
CANMAX TECHNOLOGIES CO LTD	587,300	237,362
CANON INC	1,739,740	1,535,509
CAR GROUP LTD	596,391	1,322,032
CARDINAL HEALTH INC	652,328	1,110,110
CARL ZEISS MEDITEC AG	357,808	262,368
CASEY'S GENERAL STORES INC	629,374	910,763
CATHAY BIOTECH INC CN/688065	202,126	196,355
CECEP WIND-POWER CORP	286,380	187,334
CELSIUS HOLDINGS INC	402,970	636,903
CENCORA INC	954,371	1,914,758
CENTRAL GARDEN & PET CO	213,683	192,102
CENTRAL JAPAN RAILWAY CO	1,504,151	1,118,570
CENTRICA PLC	401,952	711,712
CENTURIA CAPITAL GROUP	172,359	86,398
CENTURIA INDUSTRIAL REIT	163,684	138,012
CERTARA INC	433,731	175,267
CHALICE MINING LTD	186,525	37,304
CHALLENGER LTD	359,696	330,057
CHAMPION IRON LTD	130,470	210,442
CHANGCHUN HIGH & NEW TECHNOLOG	2,549,062	772,706
CHANGJIANG SECURITIES CO LTD	494,656	305,246
CHANGZHOU XINGYU AUTOMOTIVE LI	352,129	301,441
CHAOZHOU THREE-CIRCLE GROUP CO	611,248	625,035
CHARTER HALL GROUP	563,061	606,328
CHARTER HALL LONG WALE REIT	239,197	176,885
CHARTER HALL RETAIL REIT	249,524	206,546
CHEGG INC	639,981	110,465
CHEMED CORP	403,031	472,478
CHIBA BANK LTD/THE	202,166	234,072
CHINA AVIONICS SYSTEMS CO LTD CN/600372	589,386	422,583
CHINA CINDA ASSET MANAGEMENT C HK/01359	241,227	124,546

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
CHINA CITIC BANK CORP LTD HK/00998	550,214	559,879
CHINA COAL ENERGY CO LTD HK/01898	353,952	422,806
CHINA CONCH VENTURE HOLDINGS L HK/00586	749,913	156,024
CHINA CONSTRUCTION BANK CORP HK/00939	10,694,781	8,535,185
CHINA EASTERN AIRLINES CORP LT HK/00670	269,043	261,189
CHINA ENERGY ENGINEERING CORP HK/03996	72,888	76,542
CHINA EVERBRIGHT BANK CO LTD HK/06818	149,201	155,257
CHINA EVERBRIGHT ENVIRONMENT G HK/00257	292,926	155,632
CHINA FEIHE LTD HK/06186	717,335	181,003
CHINA FILM CO LTD	139,339	124,778
CHINA GALAXY SECURITIES CO LTD HK/06881	660,723	673,299
CHINA GAS HOLDINGS LTD HK/00384	996,245	366,758
CHINA GREATWALL TECHNOLOGY GRO	338,643	316,879
CHINA HONGQIAO GROUP LTD HK/01378	304,507	360,885
CHINA INTERNATIONAL CAPITAL CO HK/03908	614,340	587,586
CHINA JINMAO HOLDINGS GROUP LT HK/00817	129,765	87,404
CHINA JUSHI CO LTD	508,430	415,210
CHINA LIFE INSURANCE CO LTD HK/02628	3,081,812	1,702,510
CHINA LITERATURE LTD HK/00772	316,564	179,890
CHINA LONGYUAN POWER GROUP COR HK/00916	399,511	360,118
CHINA MEDICAL SYSTEM HOLDINGS HK/00867	200,994	286,045
CHINA MEHECO CO LTD	154,058	141,147
CHINA MEIDONG AUTO HOLDINGS LT HK/01268	478,358	56,619
CHINA MENGNIU DAIRY CO LTD HK/02319	1,857,611	1,080,741
CHINA MERCHANTS BANK CO LTD	11,334,649	8,526,080
CHINA MERCHANTS ENERGY SHIPPIN	321,238	265,521
CHINA MERCHANTS PORT HOLDINGS HK/00144	200,614	229,815
CHINA MERCHANTS SECURITIES CO HK/06099	134,828	129,423
CHINA MERCHANTS SHEKOU INDUSTR	804,665	447,708
CHINA MINSHENG BANKING CORP LT HK/01988	186,791	192,080
CHINA NATIONAL BUILDING MATERI HK/03323	832,704	230,938
CHINA NATIONAL MEDICINES CORP	155,025	157,785
CHINA NATIONAL SOFTWARE & SERV	389,506	355,171
CHINA NORTHERN RARE EARTH GROU	543,647	774,732
CHINA OVERSEAS LAND & INVESTME HK/00688	1,117,175	1,002,675
CHINA OVERSEAS PROPERTY HOLDIN HK/02669	197,393	131,330
CHINA PACIFIC INSURANCE GROUP HK/02601	2,879,467	1,821,781
CHINA PETROLEUM & CHEMICAL COR HK/00386	2,132,312	2,513,912
CHINA POWER INTERNATIONAL DEVE HK/02380	148,690	229,590
CHINA RAILWAY GROUP LTD HK/00390	420,485	415,130
CHINA RARE EARTH RESOURCES AND	397,060	300,780
CHINA RESOURCES BEER HOLDINGS HK/00291	1,345,471	849,684
CHINA RESOURCES BUILDING MATER HK/01313	395,176	62,701

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
CHINA RESOURCES GAS GROUP LTD HK/01193	579,590	404,890
CHINA RESOURCES LAND LTD HK/01109	1,701,416	1,423,941
CHINA RESOURCES MICROELECTRONI	397,293	289,903
CHINA RESOURCES MIXC LIFESTYLE HK/01209	388,371	265,102
CHINA RESOURCES PHARMACEUTICAL HK/03320	156,126	149,790
CHINA RESOURCES POWER HOLDINGS HK/00836	313,082	486,847
CHINA RESOURCES SANJIU MEDICAL	235,483	353,135
CHINA RUYI HOLDINGS LTD HK/00136	285,129	201,169
CHINA SHENHUA ENERGY CO LTD HK/01088	1,321,045	1,397,699
CHINA SOUTHERN AIRLINES CO LTD HK/01055	3,685	3,391
CHINA STATE CONSTRUCTION ENGIN	1,127,816	989,899
CHINA TAIPING INSURANCE HOLDIN HK/00966	343,495	166,611
CHINA THREE GORGES RENEWABLES	1,318,573	767,501
CHINA TOURISM GROUP DUTY FREE	3,466,917	1,343,003
CHINA TOURISM GROUP DUTY FREE HK/01880	82,895	53,007
CHINA TOWER CORP LTD HK/00788	1,120,662	666,590
CHINA TRADITIONAL CHINESE MEDI HK/00570	223,157	227,180
CHINA VANKE CO LTD HK/02202	888,354	803,316
CHINA YANGTZE POWER CO LTD	1,818,199	1,949,401
CHINA ZHENHUA GROUP SCIENCE &	770,882	371,158
CHINA ZHESHANG BANK CO LTD HK/02016	312,285	312,160
CHINASOFT INTERNATIONAL LTD HK/00354	293,208	264,767
CHIPOTLE MEXICAN GRILL INC	3,290,838	5,511,574
CHONGQING BREWERY CO LTD	549,098	241,732
CHONGQING CHANGAN AUTOMOBILE C	763,703	943,699
CHONGQING FULING ZHACAI GROUP	402,988	190,713
CHONGQING RURAL COMMERCIAL BAN HK/03618	224,785	230,081
CHONGQING ZHIFEI BIOLOGICAL PR	1,938,166	1,127,556
CHOW TAI FOOK JEWELLERY GROUP HK/01929	336,381	327,087
CHUBU ELECTRIC POWER CO INC	540,632	497,431
CHUGAI PHARMACEUTICAL CO LTD	407,732	1,530,833
CHURCH & DWIGHT CO INC	1,936,818	2,064,718
CITIC LTD HK/00267	852,505	874,612
CITIC PACIFIC SPECIAL STEEL GR	229,263	162,410
CITIC SECURITIES CO LTD HK/06030	451,031	462,213
CLEANAWAY WASTE MANAGEMENT LTD	568,103	673,657
CLOROX CO/THE	2,170,482	1,564,783
CMOC GROUP LTD HK/03993	857,359	813,353
CNGR ADVANCED MATERIAL CO LTD	244,258	187,038
COCA-COLA BOTTLERS JAPAN HOLDI	192,654	173,758
COCA-COLA CO/THE	19,090,342	22,401,061
COCA-COLA CONSOLIDATED INC	176,797	389,928
COCA-COLA HBC AG	432,990	569,347

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
COCHLEAR LTD	2,088,672	2,889,848
COLES GROUP LTD	4,012,053	3,660,335
COLGATE-PALMOLIVE CO	5,631,006	5,704,048
COLLINS FOODS LTD	184,460	174,394
COLRUYT GROUP N.V	45,356	45,926
COMMONWEALTH BANK OF AUSTRALIA	14,989,796	21,070,166
COMPASS GROUP PLC	2,582,922	3,871,537
COMPUGROUP MEDICAL SE & CO KGA	103,601	62,716
COMPUTERSHARE LTD	1,048,750	1,573,633
CONCORDIA FINANCIAL GROUP LTD	322,041	295,827
CONSTELLATION BRANDS INC	2,903,037	3,440,103
CONTEMPORARY AMPEREX TECHNOLOG	6,114,091	6,369,654
CONTINENTAL AG	894,362	523,583
COOPER COS INC/THE	932,601	1,011,949
CORPORATE TRAVEL MANAGEMENT LT	303,830	285,674
CORVEL CORP	89,772	119,402
COSCO SHIPPING ENERGY TRANSPOR	642	1,381
COSCO SHIPPING ENERGY TRANSPOR HK/01138	469,316	443,603
COSCO SHIPPING HOLDINGS CO LTD HK/01919	1,064,036	1,076,183
COSCO SHIPPING PORTS LTD HK/01199	98,501	133,762
COSMOS PHARMACEUTICAL CORP	219,331	196,372
COSTA GROUP HOLDINGS LTD	167,614	139,809
COSTCO WHOLESALE CORP	14,762,908	25,936,523
COUNTRY GARDEN HOLDINGS CO LTD HK/02007	1,987,476	183,417
COUNTRY GARDEN SERVICES HOLDIN HK/06098	1,800,746	256,360
COURSERA INC	399,676	232,711
COVESTRO AG	727,013	579,136
CRACKER BARREL OLD COUNTRY STO	248,631	137,279
CREDIT CORP GROUP LTD	176,496	121,106
CRODA INTERNATIONAL PLC	586,909	889,374
CROSS COUNTRY HEALTHCARE INC	45,226	39,326
CSC FINANCIAL CO LTD HK/06066	474,927	423,575
CSL LTD	12,213,168	15,583,104
CSPC PHARMACEUTICAL GROUP LTD HK/01093	1,432,779	1,057,847
CSR LTD	208,039	350,382
CVS HEALTH CORP	5,290,388	5,403,312
DAI NIPPON PRINTING CO LTD	277,034	396,639
DAI-ICHI LIFE HOLDINGS INC	995,813	1,218,193
DAIICHI SANKYO CO LTD	821,816	3,098,040
DAIKIN INDUSTRIES LTD	1,537,698	2,543,382
DAIMLER TRUCK HOLDING AG	950,623	1,128,646
DAITO TRUST CONSTRUCTION CO LT	549,222	429,103
DAIWA HOUSE INDUSTRY CO LTD	989,500	1,075,727

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
DAIWA HOUSE REIT INVESTMENT CO	330,449	235,667
DAIWA SECURITIES GROUP INC	509,003	540,593
DANONE SA	4,917,147	4,717,857
DAQIN RAILWAY CO LTD	681,498	724,807
DAQO NEW ENERGY CORP ADR	447,888	245,837
DARDEN RESTAURANTS INC	1,291,088	1,744,045
DASHENLIN PHARMACEUTICAL GROUP	200,229	174,618
DATANG INTERNATIONAL POWER GEN HK/00991	175,612	179,613
DAVIDE CAMPARI-MILANO NV	692,370	629,613
DAVITA INC	423,683	433,916
DCC PLC	723,327	699,088
DE' LONGHI SPA	142,812	123,191
DECHRA PHARMACEUTICALS PLC	330,269	372,159
DELIVERY HERO SE	49,964	46,966
DENSO CORP	1,121,476	1,541,917
DENTSPLY SIRONA INC	595,011	411,670
DENTSU GROUP INC	599,736	315,658
DETERRA ROYALTIES LTD	244,162	253,844
DEUTSCHE BANK AG	1,370,079	1,599,216
DEUTSCHE BOERSE AG	1,374,991	2,222,514
DEUTSCHE POST AG	1,770,221	2,660,191
DEUTSCHE TELEKOM AG	3,299,678	4,838,119
DEXCOM INC	3,056,916	2,639,518
DEXUS	1,509,747	918,981
DHC SOFTWARE CO LTD	440,725	226,150
DIAGEO PLC	6,225,388	8,488,665
DIASORIN SPA	246,984	151,715
DO-FLUORIDE NEW MATERIALS CO L	578,845	267,795
DOLLAR GENERAL CORP	4,015,917	2,644,092
DOLLAR TREE INC	1,993,673	2,743,838
DOMAIN HOLDINGS AUSTRALIA LTD	94,574	99,793
DOMINO'S PIZZA ENTERPRISES LTD	975,912	644,891
DOMINO'S PIZZA INC	158,125	139,746
DONG-E-E-JIAO CO LTD	336,203	402,129
DONGFANG ELECTRIC CORP LTD HK/01072	140,839	148,734
DONGFENG MOTOR GROUP CO LTD HK/00489	249,990	172,367
DONGXING SECURITIES CO LTD	363,404	220,499
DONGYUE GROUP LTD HK/00189	233,963	122,373
DOORDASH INC	2,099,445	2,811,739
DOWNER EDI LTD	515,426	335,238
DOXIMITY INC	708,414	283,428
DS SMITH PLC	309,482	347,820
DUOLINGO INC	263,077	617,939

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
E.ON SE	1,128,149	1,558,826
EAGERS AUTOMOTIVE LTD	148,536	169,390
EAST BUY HOLDING LTD HK/01797	215,021	161,989
EAST JAPAN RAILWAY CO	1,693,267	1,066,722
EAST MONEY INFORMATION CO LTD	3,478,728	3,156,634
EASTROC BEVERAGE GROUP CO LTD	194,891	229,032
ECKERT & ZIEGLER STRAHLEN- UND	76,909	43,387
ECOVACS ROBOTICS CO LTD	539,364	136,528
EDWARDS LIFESCIENCES CORP	2,790,064	2,471,491
EISAI CO LTD	882,136	765,326
ELDERS LTD	174,374	121,156
ELF BEAUTY INC	144,639	647,654
EMPIRE CO LTD CL A NON-VTG	435,757	354,248
ENCOMPASS HEALTH CORP	264,289	355,017
ENDEAVOUR GROUP LTD/AUSTRALIA	1,103,743	796,977
ENEOS HOLDINGS INC	788,006	699,407
ENN ENERGY HOLDINGS LTD HK/02688	1,324,181	795,422
ENN NATURAL GAS CO LTD	213,334	222,389
ENOVIS CORP	164,640	150,358
ENSIGN GROUP INC/THE	235,965	333,825
ENTAIN PLC	621,086	491,373
ENVISTA HOLDINGS CORP	257,757	187,331
ESSILORLUXOTTICA SA	932,506	1,029,703
ESTEE LAUDER COS INC/THE	5,171,427	2,877,908
EVE ENERGY CO LTD	1,412,688	968,556
EVERBRIGHT SECURITIES CO LTD HK/06178	82,972	80,109
EVOLENT HEALTH INC	282,002	313,752
EVOLUTION MINING LTD	946,276	820,273
EVT LTD	29,971	26,354
EXPERIAN PLC	1,756,589	3,755,234
EZAKI GLICO CO LTD	171,048	139,186
FANCL CORP	233,662	126,135
FANGDA CARBON NEW MATERIAL CO	339,865	251,449
FANUC CORP	2,011,352	1,626,678
FAR EAST HORIZON LTD HK/03360	118,476	133,517
FAST RETAILING CO LTD	1,151,055	2,606,008
FAW JIEFANG GROUP CO LTD	167,677	124,884
FIRST CAPITAL SECURITIES CO LT	550,404	314,346
FISHER & PAYKEL HEALTHCARE COR	519,270	396,524
FLAT GLASS GROUP CO LTD HK/06865	305,463	273,439
FLETCHER BUILDING LTD	97,934	117,712
FLIGHT CENTRE TRAVEL GROUP LTD	688,650	402,220
FLOWERS FOODS INC	413,582	390,684

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
FLUTTER ENTERTAINMENT PLC	1,363,773	2,036,524
FOCUS MEDIA INFORMATION TECHNO	1,196,701	1,188,609
FORTESCUE LTD	1,815,450	5,469,989
FOSHAN HAITIAN FLAVOURING & FO	2,030,202	887,450
FOSUN INTERNATIONAL LTD HK/00656	320,725	169,184
FOXCONN INDUSTRIAL INTERNET CO	854,504	865,589
FRESENIUS MEDICAL CARE AG	148,049	150,118
FRESENIUS SE & CO KGAA	2,321,347	1,588,516
FRESHPET INC	532,319	360,054
FRESNILLO PLC	107,533	93,793
FUJI ELECTRIC CO LTD	198,739	318,560
FUJIFILM HOLDINGS CORP	852,889	1,328,226
FUJITSU GENERAL LTD	138,170	87,143
FUJITSU LTD	624,726	1,599,624
FUKUDA DENSHI CO LTD	59,782	66,967
FULGENT GENETICS INC	95,494	32,292
FUYAO GLASS INDUSTRY GROUP CO	567,034	573,577
FUYAO GLASS INDUSTRY GROUP CO HK/03606	402,318	452,732
G8 EDUCATION LTD	38,576	41,805
GANFENG LITHIUM GROUP CO LTD HK/01772	1,111,636	891,167
GCL TECHNOLOGY HOLDINGS LTD HK/03800	453,000	403,035
GDS HOLDINGS LTD HK/09698	168,897	142,133
GEELY AUTOMOBILE HOLDINGS LTD HK/00175	1,659,044	867,323
GEMDALE CORP	746,604	221,371
GENERAL MILLS INC	3,419,256	3,380,245
GENSCRIPT BIOTECH CORP HK/01548	368,172	372,412
GF SECURITIES CO LTD HK/01776	169,619	175,591
GIANT NETWORK GROUP CO LTD	251,889	216,055
GIGADEVICE SEMICONDUCTOR INC	1,702,629	962,043
GINLONG TECHNOLOGIES CO LTD	666,786	250,833
GLANBIA PLC	115,875	150,786
GLAUKOS CORP	134,356	200,076
GLENCORE PLC	4,288,602	6,621,055
GLOBUS MEDICAL INC	483,607	333,222
GLODON CO LTD	418,670	325,281
GOERTEK INC	1,582,310	856,634
GOLD ROAD RESOURCES LTD	103,774	131,486
GOLDWIND SCIENCE & TECHNOLOGY HK/02208	139,502	96,215
GONGNIU GROUP CO LTD	235,119	228,194
GOODMAN GROUP	2,909,910	4,883,538
GOODWE TECHNOLOGIES CO LTD	202,685	198,111
GOTION HIGH-TECH CO LTD	1,025,215	424,725
GPT GROUP/THE	1,210,331	981,628

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
GRAHAM HOLDINGS CO	168,478	195,026
GRAINCORP LTD	188,076	189,035
GRAND CANYON EDUCATION INC	251,652	348,322
GREAT WALL MOTOR CO LTD HK/02333	688,513	730,449
GREE ELECTRIC APPLIANCES INC O	3,397,016	2,374,244
GREENLAND HOLDINGS CORP LTD	164,911	134,209
GREENTOWN CHINA HOLDINGS LTD HK/03900	166,738	128,377
GSK PLC	9,588,150	7,369,052
GUANGDONG HAID GROUP CO LTD	916,780	621,035
GUANGDONG INVESTMENT LTD HK/00270	521,792	232,338
GUANGHUI ENERGY CO LTD	828,017	568,384
GUANGZHOU AUTOMOBILE GROUP CO HK/02238	445,319	398,863
GUANGZHOU BAIYUN INTERNATIONAL	202,251	168,568
GUANGZHOU BAIYUNSHAN PHARMACEU HK/00874	168,446	176,589
GUANGZHOU HAIGE COMMUNICATIONS	445,309	392,247
GUANGZHOU KINGMED DIAGNOSTICS	604,312	380,791
GUANGZHOU SHIYUAN ELECTRONIC T	518,147	241,924
GUANGZHOU TINCI MATERIALS TECH	1,271,011	517,443
GUARDANT HEALTH INC	645,284	161,299
GUD HOLDINGS LTD	172,050	191,137
GUOSEN SECURITIES CO LTD	447,635	274,743
GUOTAI JUNAN SECURITIES CO LTD HK/02611	74,332	75,587
GUOYUAN SECURITIES CO LTD	318,681	259,136
H WORLD GROUP LTD ADR	1,157,033	940,232
H.U. GROUP HOLDINGS INC	78,119	56,678
HAEMONETICS CORP	196,565	235,666
HAIDILAO INTERNATIONAL HOLDING HK/06862	405,623	380,289
HAIER SMART HOME CO LTD	3,113,902	2,489,339
HAIER SMART HOME CO LTD HK/06690	1,827	1,694
HAIN CELESTIAL GROUP INC/THE	349,919	84,195
HAINAN AIRPORT INFRASTRUCTURE	326,194	311,022
HAITIAN INTERNATIONAL HOLDINGS HK/01882	209,005	213,007
HAITONG SECURITIES CO LTD HK/06837	221,541	224,293
HAKUHODO DY HOLDINGS INC	163,459	98,868
HALEON PLC	1,977,200	2,043,042
HALMA PLC	688,479	727,882
HAMAMATSU PHOTONICS KK	231,294	341,467
HANGZHOU BINJIANG REAL ESTATE	179,195	143,100
HANGZHOU CHANG CHUAN TECHNOLOG	210,903	229,128
HANGZHOU FIRST APPLIED MATERIA	910,561	310,149
HANGZHOU LION ELECTRONICS CO L	321,341	222,439
HANGZHOU SILAN MICROELECTRONIC	631,875	332,516
HANGZHOU TIGERMED CONSULTING C HK/03347	37,434	30,422

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
HANKYU HANSHIN HOLDINGS INC	463,693	433,043
HANSOH PHARMACEUTICAL GROUP CO HK/03692	609,035	305,006
HAOHUA CHEMICAL SCIENCE & TECH	97,783	101,855
HARGREAVES LANSDOWN PLC	557,174	319,299
HARVEY NORMAN HOLDINGS LTD	392,370	300,782
HCA HEALTHCARE INC	1,738,815	2,921,449
HEALIUS LTD	323,295	150,429
HEBEI HENGSHUI LAOBAIGAN LIQUO	285,455	268,465
HEIDELBERG MATERIALS AG	565,814	703,391
HEINEKEN NV	3,623,670	3,149,220
HELEN OF TROY LTD	436,038	245,848
HELLOFRESH SE	424,285	119,821
HENAN SHENHUO COAL & POWER CO	369,678	395,149
HENAN SHUANGHUI INVESTMENT & D	875,524	429,879
HENGAN INTERNATIONAL GROUP CO HK/01044	671,276	293,210
HENGDIAN GROUP DMEGC MAGNETICS	205,881	175,391
HENGLI PETROCHEMICAL CO LTD	855,726	472,398
HENGTONG OPTIC-ELECTRIC CO LTD	378,340	338,885
HENGYI PETROCHEMICAL CO LTD	297,373	187,929
HENRY SCHEIN INC	477,834	539,358
HERBALIFE LTD	373,077	127,879
HERSHEY CO/THE	1,990,384	2,480,025
HIKARI TSUSHIN INC	112,542	199,007
HIKMA PHARMACEUTICALS PLC	30,783	37,790
HIROSE ELECTRIC CO LTD	227,314	212,217
HITACHI CONSTRUCTION MACHINERY	140,490	163,906
HITACHI LTD	1,556,735	3,917,088
HITHINK ROYALFLUSH INFORMATION	504,843	542,615
HOLOGIC INC	907,382	953,786
HONDA MOTOR CO LTD	2,747,059	2,848,187
HONGFA TECHNOLOGY CO LTD	372,137	340,229
HONGTA SECURITIES CO LTD	122,674	118,245
HORIZON CONSTRUCTION DEVELOPME HK/09930	3,581	3,696
HORMEL FOODS CORP	1,212,561	809,975
HOSHIZAKI CORP	268,309	237,952
HOUSE FOODS GROUP INC	167,690	121,524
HOYA CORP	4,367,891	4,950,702
HOYUAN GREEN ENERGY CO LTD	617,738	167,475
HSBC HOLDINGS PLC	16,975,852	16,491,011
HUA HONG SEMICONDUCTOR LTD HK/01347	429,790	243,193
HUADIAN POWER INTERNATIONAL CO HK/01071	325,591	337,732
HUADONG MEDICINE CO LTD	375,728	556,081
HUAFON CHEMICAL CO LTD	370,108	208,835

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
HUALAN BIOLOGICAL ENGINEERING	1,023,174	371,338
HUALI INDUSTRIAL GROUP CO LTD	121,671	138,796
HUANENG LANCANG RIVER HYDROPOW	105,722	227,526
HUANENG POWER INTERNATIONAL IN HK/00902	596,170	584,267
HUATAI SECURITIES CO LTD HK/06886	266,249	264,644
HUAXI SECURITIES CO LTD	279,846	168,932
HUAXIA BANK CO LTD	624,101	565,027
HUAYU AUTOMOTIVE SYSTEMS CO LT	527,712	373,071
HUB24 LTD	134,761	163,727
HUIZHOU DESAY SV AUTOMOTIVE CO	536,098	572,479
HULIC CO LTD	175,309	202,131
HUMANWELL HEALTHCARE GROUP CO	441,050	460,556
HUNAN VALIN STEEL CO LTD	500,524	372,744
HUNDSUN TECHNOLOGIES INC	1,490,724	731,149
HYGEIA HEALTHCARE HOLDINGS CO HK/06078	237,555	208,598
ICU MEDICAL INC	151,121	104,228
IDEMITSU KOSAN CO LTD	403,817	321,334
IDEXX LABORATORIES INC	1,969,340	2,446,660
IDP EDUCATION LTD	857,055	751,274
IFLYTEK CO LTD	1,198,030	1,452,512
IGO LTD	339,577	651,608
IIDA GROUP HOLDINGS CO LTD	190,297	143,782
ILUKA RESOURCES LTD	460,241	319,123
IMEIK TECHNOLOGY DEVELOPMENT C	796,879	433,099
IMPERIAL BRANDS PLC	3,810,661	1,985,191
INARI MEDICAL INC	239,883	176,063
INCITEC PIVOT LTD	690,379	625,148
INDUSTRIAL & COMMERCIAL BANK O HK/01398	8,327,104	6,829,366
INDUSTRIAL BANK CO LTD	4,000,155	3,981,054
INDUSTRIAL SECURITIES CO LTD	788,030	627,024
INFINEON TECHNOLOGIES AG	1,569,844	3,136,401
INFORMA PLC	1,202,632	1,429,826
INGENIA COMMUNITIES GROUP	174,441	127,498
INGENIC SEMICONDUCTOR CO LTD	578,430	295,347
INGHAMS GROUP LTD	223,732	235,899
INGLES MARKETS INC	92,964	108,308
INNER MONGOLIA BAOTOU STEEL UN	561,837	537,828
INNER MONGOLIA JUNZHENG ENERGY	394,813	198,222
INNER MONGOLIA YILI INDUSTRIAL	3,686,575	2,671,390
INNOVENT BIOLOGICS INC HK/01801	674,571	596,750
INPEX CORP	574,171	779,470
INSIGNIA FINANCIAL LTD	196,835	112,867
INSPIRE MEDICAL SYSTEMS INC	425,258	317,554

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
INSULET CORP	1,162,117	815,628
INSURANCE AUSTRALIA GROUP LTD	2,006,398	1,560,663
INTEGER HOLDINGS CORP	160,132	175,074
INTEGRA LIFESCIENCES HOLDINGS	257,792	155,822
INTER PARFUMS INC	144,106	226,672
INTERCONTINENTAL HOTELS GROUP	850,313	1,505,334
INTERPARFUMS SA	104,499	112,407
INTERTEK GROUP PLC	686,878	865,074
INTUITIVE SURGICAL INC	4,875,913	6,436,154
IPH LTD	180,665	159,480
IQIYI INC ADR	1,193,579	339,707
IRESS LTD	265,255	167,435
IRHYTHM TECHNOLOGIES INC	185,907	174,368
ISUZU MOTORS LTD	461,290	446,980
ITO EN LTD	290,050	154,903
ITOCHU CORP	985,812	2,920,725
J & J SNACK FOODS CORP	206,290	222,463
J M SMUCKER CO/THE	1,084,535	1,156,124
J SAINSBURY PLC	747,591	880,793
JA SOLAR TECHNOLOGY CO LTD	1,237,486	586,402
JAMES HARDIE INDUSTRIES PLC	1,032,444	2,761,393
JAMIESON WELLNESS INC	110,960	88,385
JAPAN EXCHANGE GROUP INC	437,627	632,655
JAPAN METROPOLITAN FUND INVEST	374,416	254,425
JAPAN POST BANK CO LTD	336,449	283,166
JAPAN POST HOLDINGS CO LTD	652,286	460,989
JAPAN REAL ESTATE INVESTMENT C	437,691	323,110
JAPAN TOBACCO INC	2,428,461	1,884,810
JASON FURNITURE HANGZHOU CO LT	433,660	259,433
JB HI-FI LTD	393,945	649,340
JD HEALTH INTERNATIONAL INC HK/06618	862,058	545,474
JD LOGISTICS INC HK/02618	243,523	219,684
JD SPORTS FASHION PLC	262,171	351,938
JD.COM INC HK/09618	9,575,467	4,799,038
JDE PEET'S NV	369,950	271,918
JEOL LTD	153,669	109,767
JFE HOLDINGS INC	480,347	457,733
JIANGSU EASTERN SHENGHONG CO L	687,679	348,375
JIANGSU EXPRESSWAY CO LTD HK/00177	269,453	238,108
JIANGSU HENGLI HYDRAULIC CO LT	468,214	416,804
JIANGSU HENGRUI PHARMACEUTICAL	4,385,179	2,745,738
JIANGSU KING'S LUCK BREWERY JS	423,969	442,339
JIANGSU NHWA PHARMACEUTICAL CO	233,584	231,730

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
JIANGSU PACIFIC QUARTZ CO LTD	258,707	245,994
JIANGSU PHOENIX PUBLISHING & M	119,437	112,917
JIANGSU YANGHE BREWERY JOINT-S	1,381,665	1,045,229
JIANGSU YANGNONG CHEMICAL CO L	263,285	256,024
JIANGSU YOKE TECHNOLOGY CO LTD	231,066	232,595
JIANGSU YUYUE MEDICAL EQUIPMEN	391,913	379,589
JIANGSU ZHONGTIAN TECHNOLOGY C	571,270	604,799
JIANGXI COPPER CO LTD HK/00358	447,799	416,890
JIANGXI SPECIAL ELECTRIC MOTOR	233,152	327,765
JINDUICHENG MOLYBDENUM CO LTD	162,202	140,788
JIUGUI LIQUOR CO LTD	908,349	308,785
JIUMAOJIU INTERNATIONAL HOLDIN HK/09922	284,737	77,477
JOHN B SANFILIPPO & SON INC	63,669	71,922
JOHNSON & JOHNSON	20,002,260	20,459,429
JOINCARE PHARMACEUTICAL GROUP	336,530	222,840
JOYY INC ADR	333,960	241,257
JSR CORP	188,508	307,959
JUEWEI FOOD CO LTD	413,051	152,024
JUNEYAO AIRLINES CO LTD	177,616	172,922
JUST EAT TAKEAWAY.COM NV	80,302	84,388
KAGOME CO LTD	196,038	162,539
KAJIMA CORP	365,787	429,579
KANSAI ELECTRIC POWER CO INC/T	476,926	556,368
KANZHUN LTD ADR	1,313,858	825,999
KAO CORP	4,885,734	2,793,446
KDDI CORP	2,351,635	2,774,714
KE HOLDINGS INC ADR	2,235,016	1,578,935
KEIO CORP	258,844	192,069
KEISEI ELECTRIC RAILWAY CO LTD	193,670	368,699
KELLANOVA	1,719,842	1,586,838
KELSIAN GROUP LTD	74,832	64,721
KERRY GROUP PLC	455,658	418,036
KESKO OYJ	1,191,906	756,690
KEURIG DR PEPPER INC	573,830	592,096
KEWPIE CORP	200,768	156,845
KEYENCE CORP	2,021,915	4,846,929
KIKKOMAN CORP	1,237,777	1,292,222
KIMBERLY-CLARK CORP	4,201,417	3,620,026
KINGBOARD HOLDINGS LTD HK/00148	186,175	186,595
KINGBOARD LAMINATES HOLDINGS L HK/01888	113,606	88,758
KINGDEE INTERNATIONAL SOFTWARE HK/00268	984,057	546,175
KINGFISHER PLC	400,155	407,971
KINGSOFT CORP LTD HK/03888	585,026	356,166

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
KINTETSU GROUP HOLDINGS CO LTD	437,354	352,101
KIRIN HOLDINGS CO LTD	2,423,291	1,831,820
KOBAYASHI PHARMACEUTICAL CO LT	370,430	207,100
KOBE BUSSAN CO LTD	385,171	407,794
KOITO MANUFACTURING CO LTD	336,499	194,841
KOMATSU LTD	1,288,740	1,438,786
KOMEDA HOLDINGS CO LTD	73,926	77,883
KONAMI GROUP CORP	228,424	303,741
KONINKLIJKE AHOLD DELHAIZE NV	3,071,020	3,038,355
KONINKLIJKE PHILIPS NV	2,689,854	1,232,309
KOSE CORP	759,960	382,554
KOTOBUKI SPIRITS CO LTD	107,230	134,890
KRAFT HEINZ CO/THE	2,443,534	2,572,070
KROGER CO/THE	2,398,029	2,891,752
KUAISHOU TECHNOLOGY HK/01024	2,769,760	1,619,310
KUBOTA CORP	911,444	904,825
KUNLUN ENERGY CO LTD HK/00135	426,326	460,493
KUNLUN TECH CO LTD	508,687	541,119
KURITA WATER INDUSTRIES LTD	140,604	242,758
KWEICHOW MOUTAI CO LTD	15,737,815	15,677,391
KYOCERA CORP	980,341	1,132,791
KYOWA KIRIN CO LTD	227,726	272,337
L'OREAL SA	10,641,439	12,646,379
LABORATORY CORP OF AMERICA HOL	862,369	1,083,719
LAMB WESTON HOLDINGS INC	898,965	1,357,070
LANCASTER COLONY CORP	308,905	286,524
LANTHEUS HOLDINGS INC	94,886	223,696
LAWSON INC	182,798	201,473
LB GROUP CO LTD	591,765	400,276
LEGAL & GENERAL GROUP PLC	1,743,565	1,873,239
LEGEND BIOTECH CORP ADR	1,007,393	1,395,102
LEMAITRE VASCULAR INC	56,965	60,960
LENDLEASE CORP LTD	1,060,190	568,669
LENOVO GROUP LTD HK/00992	628,239	1,350,919
LENS TECHNOLOGY CO LTD	1,000,584	465,964
LEPU MEDICAL TECHNOLOGY BEIJIN	892,178	350,149
LI AUTO INC HK/02015	1,530,333	1,584,303
LI NING CO LTD HK/02331	1,247,822	879,347
LIFESTYLE COMMUNITIES LTD	152,380	131,054
LINGYI ITECH GUANGDONG CO	513,176	334,556
LION CORP	344,338	202,336
LIXIL CORP	410,612	216,035
LLOYDS BANKING GROUP PLC	5,389,898	4,071,192

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
LONDON STOCK EXCHANGE GROUP PL	1,217,948	3,874,823
LONGFOR GROUP HOLDINGS LTD HK/00960	1,489,044	521,529
LONGI GREEN ENERGY TECHNOLOGY	3,676,405	2,261,124
LOTTERY CORP LTD/THE	1,195,073	1,210,866
LOTUS BAKERIES NV	99,507	118,187
LUFAX HOLDING LTD ADR	627,867	81,152
LUXSHARE PRECISION INDUSTRY CO	4,358,961	2,689,351
LUZHOU LAOJIAO CO LTD	1,562,026	2,299,608
LY CORP	632,712	544,782
LYNAS RARE EARTHS LTD	273,892	650,922
M&G PLC	662,997	686,272
M3 INC	4,258,742	1,014,420
MACQUARIE GROUP LTD	5,271,233	7,913,067
MAGELLAN FINANCIAL GROUP LTD	896,623	168,696
MAKITA CORP	453,477	361,463
MANGO EXCELLENT MEDIA CO LTD	728,876	286,239
MANI INC	81,043	59,034
MAPLE LEAF FOODS INC	52,940	47,777
MARUBENI CORP	512,114	1,362,581
MASIMO CORP	633,094	316,233
MATSUKIYOCOCOKARA & CO	459,316	583,424
MAXSCEND MICROELECTRONICS CO L	1,122,714	720,050
MAZDA MOTOR CORP	548,772	369,582
MCDONALD'S CORP	14,257,208	19,043,948
MCDONALD'S HOLDINGS CO JAPAN L	569,504	541,744
MCKESSON CORP	1,245,971	3,407,996
MEDIBANK PVT LTD	1,035,852	1,110,000
MEDIFAST INC	200,069	62,044
MEDIPAL HOLDINGS CORP	199,675	173,463
MEGAPORT LTD	206,542	105,169
MEGMILK SNOW BRAND CO LTD	71,806	71,976
MEIJI HOLDINGS CO LTD	1,338,356	886,067
MEINIAN ONEHEALTH HEALTHCARE H	745,922	289,464
MEITUAN HK/03690	18,757,047	6,966,632
MELROSE INDUST PLC ORD GBP0.22857142	1,015,268	1,014,466
MENICON CO LTD	96,170	54,984
MERCEDES-BENZ GROUP AG	2,803,924	3,148,698
MERCK KGAA	771,957	1,202,605
MERIT MEDICAL SYSTEMS INC	208,139	235,932
METALLURGICAL CORP OF CHINA LT HK/01618	92,695	95,526
METCASH LTD	228,380	198,456
METRO INC	959,963	1,032,855
MGP INGREDIENTS INC	90,821	119,899

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
MICROPORT SCIENTIFIC CORP HK/00853	488,796	88,706
MIDEA GROUP CO LTD	2,453,555	2,459,421
MILBON CO LTD	127,154	60,265
MINEBEA MITSUMI INC	192,351	415,305
MINERAL RESOURCES LTD	320,329	1,340,272
MING YANG SMART ENERGY GROUP L	1,000,105	427,175
MINTH GROUP LTD HK/00425	425,946	202,086
MIRVAC GROUP	1,331,247	925,581
MISUMI GROUP INC	284,888	284,747
MITSUBISHI CHEMICAL GROUP CORP	514,476	460,253
MITSUBISHI CORP	1,547,900	3,318,390
MITSUBISHI ELECTRIC CORP	1,682,590	1,658,980
MITSUBISHI ESTATE CO LTD	1,355,347	930,292
MITSUBISHI HC CAPITAL INC	174,168	222,295
MITSUBISHI HEAVY INDUSTRIES LT	844,288	1,069,728
MITSUBISHI UFJ FINANCIAL GROUP	4,426,786	5,992,379
MITSUI & CO LTD	1,102,936	2,908,677
MITSUI CHEMICALS INC	239,307	302,571
MITSUI FUDOSAN CO LTD	1,214,474	1,293,059
MIZUHO FINANCIAL GROUP INC	2,729,457	2,520,821
MODIVCARE INC	68,016	18,124
MOLSON COORS BEVERAGE CO	750,788	982,604
MONDELEZ INTERNATIONAL INC	6,841,597	7,851,847
MONDI PLC	1,049,557	942,390
MONOGATARI CORP/THE	74,691	80,962
MONSTER BEVERAGE CORP	2,839,265	3,833,024
MONTAGE TECHNOLOGY CO LTD	1,117,168	941,078
MORINAGA & CO LTD/JAPAN	116,724	123,406
MORINAGA MILK INDUSTRY CO LTD	187,709	135,452
MS&AD INSURANCE GROUP HOLDINGS	838,995	1,015,967
MTY FOOD GROUP INC	36,215	31,756
MUENCHENER RUECKVERSICHERUNGS-	1,683,162	3,272,570
MURATA MANUFACTURING CO LTD	1,501,605	2,176,071
MUYUAN FOODS CO LTD	2,514,910	1,619,318
NAKANISHI INC	75,666	63,908
NANJING KING-FRIEND BIOCHEMICA	250,429	126,718
NANOSONICS LTD	264,184	180,651
NARI TECHNOLOGY CO LTD	974,798	1,234,971
NATIONAL AUSTRALIA BANK LTD	9,610,140	10,831,594
NATIONAL BEVERAGE CORP	109,832	102,523
NATIONAL GRID PLC	4,510,389	4,879,466
NATIONAL HEALTHCARE CORP	48,398	61,921
NATIONAL SILICON INDUSTRY GROU	368,846	340,974

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
NATIONAL STORAGE REIT	245,871	326,229
NATWEST GROUP PLC ORD GBP1.0769	1,393,538	1,332,007
NAURA TECHNOLOGY GROUP CO LTD	1,105,118	1,171,940
NAVINFO CO LTD	698,744	344,938
NEC CORP	32,459	71,074
NEOGEN CORP	394,310	197,500
NEOGENOMICS INC	82,227	93,262
NETEASE INC HK/09999	4,452,696	4,618,712
NETWEALTH GROUP LTD	136,087	137,952
NEVRO CORP	204,225	39,403
NEW CHINA LIFE INSURANCE CO LT HK/01336	526,916	496,866
NEW HOPE LIUHE CO LTD	1,085,014	294,419
NEW ORIENTAL EDUCATION & TECHN HK/09901	526,398	1,446,347
NEWMONT CORP	2,212,727	2,417,334
NEWS CORP	107,790	125,968
NEXON CO LTD	152,154	368,165
NEXT PLC	614,277	1,293,603
NEXUS AG	7,531	7,715
NGK INSULATORS LTD	277,641	167,378
NIB HOLDINGS LTD/AUSTRALIA	361,739	400,768
NICHIREI CORP	271,419	271,060
NICKEL INDUSTRIES LTD	128,568	71,564
NIDEC CORP	1,171,083	1,013,935
NIHON KOHDEN CORP	131,410	142,456
NINE DRAGONS PAPER HOLDINGS LT HK/02689	221,234	102,016
NINE ENTERTAINMENT CO HOLDINGS	290,780	315,541
NINESTAR CORP	631,266	341,463
NINGBO DEYE TECHNOLOGY CO LTD	487,760	231,393
NINGBO JOYSON ELECTRONIC CORP	237,883	240,574
NINGBO ORIENT WIRES & CABLES C	515,687	315,251
NINGBO RONBAY NEW ENERGY TECHN	573,693	204,253
NINGBO SHANSHAN CO LTD	561,422	267,534
NINGBO TUOPU GROUP CO LTD	452,510	536,176
NINGXIA BAOFENG ENERGY GROUP C	681,126	580,458
NINTENDO CO LTD	1,294,013	3,272,871
NIO INC ADR	5,181,384	1,709,006
NIPPN CORP	71,897	77,248
NIPPON BUILDING FUND INC	529,084	403,057
NIPPON EXPRESS HOLDINGS INC	260,696	250,118
NIPPON PAINT HOLDINGS CO LTD	288,927	412,399
NIPPON PROLOGIS REIT INC	291,327	263,738
NIPPON SANSO HOLDINGS CORP	123,063	273,196
NIPPON STEEL CORP	1,169,429	1,180,125

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
NIPPON YUSEN KK	193,489	917,730
NISSAN CHEMICAL CORP	264,229	296,819
NISSAN MOTOR CO LTD	1,412,764	546,417
NISSHIN SEIFUN GROUP INC	327,312	294,915
NISSIN FOODS HOLDINGS CO LTD	827,894	1,036,698
NITORI HOLDINGS CO LTD	554,863	656,207
NITTO DENKO CORP	657,954	636,083
NOMURA HOLDINGS INC	1,097,600	814,653
NOMURA REAL ESTATE HOLDINGS IN	110,330	171,007
NOMURA REAL ESTATE MASTER FUND	394,119	300,787
NOMURA RESEARCH INSTITUTE LTD	247,724	680,106
NONGFU SPRING CO LTD HK/09633	1,245,172	1,403,900
NORTH WEST CO INC (THE) VARIABLE VTG AND VTG	121,457	124,308
NORTHERN STAR RESOURCES LTD	1,584,347	1,710,065
NOVOCURE LTD	591,042	80,547
NTT DATA GROUP CORP	379,027	534,560
NU SKIN ENTERPRISES INC	174,514	81,079
NUFARM LTD	172,862	221,976
OBAYASHI CORP	368,980	336,629
OBIC CO LTD	189,527	723,784
OCADO GROUP PLC	392,867	353,649
ODAKYU ELECTRIC RAILWAY CO LTD	383,565	286,841
OFFCN EDUCATION TECHNOLOGY CO	287,214	281,339
OJI HOLDINGS CORP	228,643	201,439
OLAPLEX HOLDINGS INC	139,830	23,228
OLYMPUS CORP	2,845,454	2,032,105
OMNICELL INC	424,408	89,597
OMRON CORP	409,868	476,285
ONO PHARMACEUTICAL CO LTD	507,381	422,962
OPPEIN HOME GROUP INC	299,311	187,692
OPTION CARE HEALTH INC	271,797	274,809
ORACLE CORP JAPAN	124,567	177,337
ORICA LTD	1,055,291	818,501
ORIENT OVERSEAS INTERNATIONAL HK/00316	211,668	188,447
ORIENT SECURITIES CO LTD/CHINA HK/03958	103,233	102,203
ORIENTAL LAND CO LTD/JAPAN	750,721	2,454,539
ORIGIN ENERGY LTD	1,358,368	1,654,944
ORIX CORP	1,115,798	1,309,349
ORORA LTD	477,611	332,709
ORTHOPEDIATRICS CORP	26,949	24,025
OSAKA GAS CO LTD	408,360	436,590
OTSUKA CORP	162,782	280,383
OTSUKA HOLDINGS CO LTD	1,191,937	892,880

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
OVCTEK CHINA INC	373,882	187,833
PALADIN ENERGY LTD	34,648	46,668
PAN PACIFIC INTERNATIONAL HOLD	490,601	534,499
PANASONIC HOLDINGS CORP	1,384,985	1,294,670
PANGANG GROUP VANADIUM TITANIU	256,917	226,013
PAPA JOHN'S INTERNATIONAL INC	257,029	153,375
PARAMOUNT BED HOLDINGS CO LTD	38,325	41,276
PATTERSON COS INC	156,178	133,374
PDD HOLDINGS INC ADR	16,551,132	26,069,223
PEARSON PLC	535,802	908,007
PEDIATRIX MEDICAL GROUP INC	121,325	41,227
PENUMBRA INC	521,162	507,859
PEOPLE'S INSURANCE CO GROUP OF HK/01339	519,640	494,535
PEOPLE.CN CO LTD	220,525	212,645
PEPSICO INC	17,217,195	20,611,613
PERDOCEO EDUCATION CORP	68,533	100,601
PERFECT WORLD CO LTD/CHINA	844,892	279,579
PERNOD RICARD SA	4,359,914	3,759,294
PERPETUAL LTD	393,123	325,193
PERSEUS MINING LTD	152,651	179,739
PETROCHINA CO LTD HK/00857	1,469,795	1,430,002
PEXA GROUP LTD	147,581	135,107
PHARMARON BEIJING CO LTD HK/03759	212,374	196,824
PHOENIX GROUP HOLDINGS PLC	459,353	389,673
PHREESIA INC	262,523	83,224
PICC PROPERTY & CASUALTY CO LT HK/02328	800,498	1,142,756
PIGEON CORP	233,670	117,498
PILBARA MINERALS LTD	489,748	779,182
PILGRIM'S PRIDE CORP	88,477	96,533
PING AN BANK CO LTD	2,549,893	1,681,364
PING AN HEALTHCARE AND TECHNOL HK/01833	991,174	155,758
PING AN INSURANCE GROUP CO OF	18,667,799	10,523,402
PING AN INSURANCE GROUP CO OF HK/02318	5,769	4,527
PINNACLE INVESTMENT MANAGEMENT	171,537	103,041
POLA ORBIS HOLDINGS INC	189,850	84,076
POLY DEVELOPMENTS AND HOLDINGS	2,035,286	1,223,660
POP MART INTERNATIONAL GROUP L HK/09992	222,941	201,241
POST HOLDINGS INC	342,497	356,643
POSTAL SAVINGS BANK OF CHINA C HK/01658	1,656,140	1,424,699
POWER CONSTRUCTION CORP OF CHI	467,451	522,933
PREMIER INC	269,626	145,116
PREMIER INVESTMENTS LTD	189,533	314,282
PREMIUM BRANDS HOLDINGS CORP	181,451	158,595

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
PRICESMART INC	181,891	182,024
PRIVIA HEALTH GROUP INC	130,283	113,929
PRO MEDICUS LTD	363,329	637,352
PROCTER & GAMBLE CO/THE	28,604,600	30,618,507
PRUDENTIAL PLC	4,508,514	3,092,975
PYLON TECHNOLOGIES CO LTD	566,392	200,276
QANTAS AIRWAYS LTD	1,000,077	1,035,798
QBE INSURANCE GROUP LTD	1,948,635	2,491,607
QI AN XIN TECHNOLOGY GROUP INC CN/688561	320,100	261,912
QIFU TECHNOLOGY INC ADR	376,740	304,155
QINGHAI SALT LAKE INDUSTRY CO	2,129,380	1,150,931
QUBE HOLDINGS LTD	578,289	643,044
QUEST DIAGNOSTICS INC	742,917	837,345
QUIDELORTHO CORP	438,982	198,843
R1 RCM INC	174,564	93,090
RAKUTEN GROUP INC	596,019	260,590
RAMSAY HEALTH CARE LTD	1,471,858	1,102,692
RAYTRON TECHNOLOGY CO LTD	476,271	240,553
REA GROUP LTD	553,919	1,045,598
RECKITT BENCKISER GROUP PLC	6,056,999	4,936,294
RECRUIT HOLDINGS CO LTD	1,176,757	3,468,336
REDCARE PHARMACY NV	165,910	215,587
REECE LTD	432,446	427,458
REGION RE LTD	327,925	289,305
REGIS RESOURCES LTD	412,623	180,866
RELIANCE WORLDWIDE CORP LTD	289,071	381,727
RELX PLC	3,430,574	7,671,198
REMY COINTREAU SA	473,585	297,769
RENTOKIL INITIAL PLC	799,969	696,683
RESMED INC	1,172,426	1,135,972
RESMED INC	1,465,411	1,329,199
RESONA HOLDINGS INC	692,822	664,254
RESTAURANT BRANDS INTL INC	1,822,382	2,143,933
REYNOLDS CONSUMER PRODUCTS INC	136,753	128,993
RICOH CO LTD	290,672	252,736
RIGHTMOVE PLC	438,743	412,205
RINNAI CORP	282,821	203,989
RIO TINTO LTD	4,143,687	5,642,828
RIO TINTO PLC	4,532,224	7,901,300
ROHM CO LTD	342,557	406,391
ROHTO PHARMACEUTICAL CO LTD	274,243	367,021
ROLLS-ROYCE HOLDINGS PLC	1,759,488	3,197,623
RONGSHENG PETROCHEMICAL CO LTD	664,428	536,380

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
RWE AG	736,314	1,776,273
SAGE GROUP PLC/THE	820,035	1,535,419
SAIC MOTOR CORP LTD	826,516	601,500
SAILUN GROUP CO LTD	444,127	456,386
SAIZERIYA CO LTD	80,342	89,197
SANAN OPTOELECTRONICS CO LTD	581,936	543,326
SANDFIRE RESOURCES LTD	199,662	235,557
SANGFOR TECHNOLOGIES INC	739,746	288,031
SANTOS LTD	2,403,774	2,738,544
SANY HEAVY EQUIPMENT INTERNATI HK/00631	177,827	151,015
SANY HEAVY INDUSTRY CO LTD	2,143,586	1,372,204
SAP SE	5,817,245	7,854,362
SAPUTO INC	611,221	431,730
SATELLITE CHEMICAL CO LTD	691,539	493,188
SBI HOLDINGS INC	201,079	336,392
SCENTRE GROUP	2,071,466	1,741,996
SCHRODERS PLC ORD GBP0.20	445,198	386,267
SCHRODINGER INC/UNITED STATES	292,553	179,716
SDIC CAPITAL CO LTD	233,819	218,228
SEABOARD CORP	93,245	82,112
SEAZEN HOLDINGS CO LTD	464,719	153,559
SEB SA	374,240	285,351
SECOM CO LTD	947,905	922,003
SEEK LTD	852,620	1,071,900
SEIKO EPSON CORP	349,064	254,494
SEKISUI CHEMICAL CO LTD	391,420	333,031
SEKISUI HOUSE LTD	613,136	799,773
SERES GROUP CO LTD	394,662	644,749
SEVEN & I HOLDINGS CO LTD	3,960,035	4,492,510
SEVEN GROUP HOLDINGS LTD	310,446	646,464
SEVERN TRENT PLC	688,700	822,946
SF HOLDING CO LTD	2,293,093	1,417,874
SG MICRO CORP	991,466	467,917
SHAANXI COAL INDUSTRY CO LTD	494,372	1,094,544
SHAKE SHACK INC	246,014	235,776
SHAN XI HUA YANG GROUP NEW ENE	218,196	263,503
SHANDONG GOLD MINING CO LTD HK/01787	659,928	644,983
SHANDONG HUALU HENGSHENG CHEMI	944,661	706,120
SHANDONG LINGLONG TYRE CO LTD	341,539	244,533
SHANDONG NANSHAN ALUMINUM CO L	579,931	313,956
SHANDONG WEIGAO GROUP MEDICAL HK/01066	811,191	311,101
SHANGHAI AIKO SOLAR ENERGY CO	335,687	289,211
SHANGHAI BAIRUN INVESTMENT HOL	420,931	229,874

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
SHANGHAI BAOSIGHT SOFTWARE CO	384,037	531,432
SHANGHAI ELECTRIC GROUP CO LTD HK/02727	68,465	68,449
SHANGHAI FOSUN PHARMACEUTICAL HK/02196	513,522	519,715
SHANGHAI FUDAN MICROELECTRONIC HK/01385	297,565	232,937
SHANGHAI INTERNATIONAL AIRPORT	939,724	532,794
SHANGHAI INTERNATIONAL PORT GR	193,980	204,601
SHANGHAI JINJIANG INTERNATIONA	482,744	248,312
SHANGHAI JUNSHI BIOSCIENCES CO HK/01877	74,291	66,193
SHANGHAI M&G STATIONERY INC	397,625	230,493
SHANGHAI PHARMACEUTICALS HOLDI HK/02607	345,129	355,971
SHANGHAI PUDONG DEVELOPMENT BA	2,904,407	1,809,303
SHANGHAI PUTAILAI NEW ENERGY T	825,236	331,716
SHANGHAI RAAS BLOOD PRODUCTS C	585,566	563,263
SHANGHAI RURAL COMMERCIAL BANK	226	243
SHANGHAI RURAL COMMERCIAL BANK CN/601825	431,460	468,438
SHANGHAI ZHANGJIANG HIGH-TECH	235,018	232,671
SHANXI COAL INTERNATIONAL ENER	238,846	234,793
SHANXI COKING COAL ENERGY GROU	389,038	316,724
SHANXI LU'AN ENVIRONMENTAL ENE	156,396	418,234
SHANXI MEIJIN ENERGY CO LTD	479,223	306,365
SHANXI SECURITIES CO LTD	283,526	188,880
SHANXI TAIGANG STAINLESS STEEL	141,301	131,999
SHANXI XINGHUACUN FEN WINE FAC	929,547	1,644,767
SHARP CORP/JAPAN	369,340	101,277
SHEDE SPIRITS CO LTD	456,953	368,791
SHELL PLC	19,221,265	22,501,832
SHENGHE RESOURCES HOLDING CO L	409,957	217,286
SHENGYI TECHNOLOGY CO LTD	557,124	376,927
SHENZHEN CAPCHEM TECHNOLOGY CO	464,401	414,564
SHENZHEN DYNANONIC CO LTD	538,053	211,577
SHENZHEN ENERGY GROUP CO LTD	135,967	150,900
SHENZHEN GOODIX TECHNOLOGY CO	238,644	244,552
SHENZHEN INOVANCE TECHNOLOGY C	1,061,886	1,851,850
SHENZHEN INTERNATIONAL HOLDING HK/00152	275,558	140,566
SHENZHEN KANGTAI BIOLOGICAL PR	1,236,122	291,089
SHENZHEN MINDRAY BIO-MEDICAL E	3,001,878	2,566,075
SHENZHEN NEW INDUSTRIES BIOMED	315,823	386,843
SHENZHEN OVERSEAS CHINESE TOWN	557,801	234,724
SHENZHEN SALUBRIS PHARMACEUTIC	267,272	256,161
SHENZHEN SC NEW ENERGY TECHNOL	389,392	318,280
SHENZHEN SENIOR TECHNOLOGY MAT	513,751	299,988
SHENZHEN TRANSSION HOLDINGS CO	821,480	755,773
SHENZHEN YUTO PACKAGING TECHNO	140,841	162,891

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
SHENZHOU INTERNATIONAL GROUP H HK/02313	1,396,726	1,135,189
SHIJIAZHUANG YILING PHARMACEUT	315,782	313,027
SHIMADZU CORP	225,296	391,460
SHIMANO INC	774,196	727,937
SHIMIZU CORP	296,096	211,263
SHIN-ETSU CHEMICAL CO LTD	1,773,426	4,478,252
SHIONOGI & CO LTD	774,977	766,692
SHIP HEALTHCARE HOLDINGS INC	100,233	71,723
SHISEIDO CO LTD	3,670,243	1,770,410
SHIZUOKA FINANCIAL GROUP INC	241,881	237,339
SHOCKWAVE MEDICAL INC	461,282	377,880
SI-BONE INC	42,853	39,797
SICHUAN CHUANTOU ENERGY CO LTD	226,131	340,124
SICHUAN KELUN PHARMACEUTICAL C	420,431	522,992
SICHUAN ROAD AND BRIDGE GROUP	300,198	246,639
SICHUAN SWELLFUN CO LTD	236,091	193,409
SICHUAN YAHUA INDUSTRIAL GROUP	226,392	187,210
SIEMENS AG	4,983,622	8,021,826
SIEMENS HEALTHINEERS AG	1,007,434	1,047,684
SIEYUAN ELECTRIC CO LTD	416,224	447,178
SIGMA HEALTHCARE LTD	17,388	30,341
SIGMA HEALTHCARE LTD RTS	2,937	4,010
SILK ROAD MEDICAL INC	14,902	20,920
SILVER LAKE RESOURCES LTD	128,511	83,318
SIMPLY GOOD FOODS CO/THE	317,448	314,582
SIMS LTD	167,157	277,676
SINO BIOPHARMACEUTICAL LTD HK/01177	1,504,924	567,106
SINOMA SCIENCE & TECHNOLOGY CO	339,880	179,129
SINOMINE RESOURCE GROUP CO LTD	333,363	325,086
SINOPHARM GROUP CO LTD HK/01099	473,102	495,762
SINOTRUK HONG KONG LTD HK/03808	169,392	176,576
SKSHU PAINT CO LTD	188,429	131,911
SKYLARK HOLDINGS CO LTD	268,496	284,161
SMC CORP	791,662	1,773,358
SMITH & NEPHEW PLC	1,315,460	1,209,186
SMITHS GROUP PLC	668,170	813,186
SMOORE INTERNATIONAL HOLDINGS HK/06969	650,259	125,457
SMURFIT KAPPA GROUP PLC	648,032	688,444
SODEXO SA	894,747	985,125
SOFTBANK GROUP CORP	2,240,150	2,747,798
SOMPO HOLDINGS INC	625,940	875,574
SONGCHENG PERFORMANCE DEVELOPM	489,448	265,279
SONIC HEALTHCARE LTD	2,492,440	2,228,008

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
SONY GROUP CORP	2,357,437	7,200,575
SOOCHOW SECURITIES CO LTD	583,621	446,097
SOUTH32 LTD	1,495,798	1,681,583
SOUTHWEST SECURITIES CO LTD	196,565	197,632
SPIRAX-SARCO ENGINEERING PLC	681,319	655,795
SPRING AIRLINES CO LTD	342,664	318,349
SPROUTS FARMERS MARKET INC	211,555	435,973
SSE PLC	1,937,046	2,496,350
ST JAMES'S PLACE PLC	691,196	461,339
STAAR SURGICAL CO	293,374	77,151
STANDARD CHARTERED PLC	2,676,785	2,456,812
STARBUCKS CORP	9,713,245	9,356,751
STARPOWER SEMICONDUCTOR LTD	506,098	224,942
STERIS PLC	1,011,438	1,193,785
STOCKLAND	1,161,376	1,194,582
STRATEGIC EDUCATION INC	140,828	192,222
STRIDE INC	134,289	217,650
STRYKER CORP	4,148,722	5,734,360
SUBARU CORP	1,531,673	671,355
SUEDZUCKER AG	66,131	64,988
SUGI HOLDINGS CO LTD	233,078	142,532
SUMITOMO CHEMICAL CO LTD	404,828	202,281
SUMITOMO CORP	746,816	1,333,122
SUMITOMO ELECTRIC INDUSTRIES L	563,803	499,245
SUMITOMO METAL MINING CO LTD	389,330	445,743
SUMITOMO MITSUI FINANCIAL GROU	3,050,173	3,786,977
SUMITOMO MITSUI TRUST HOLDINGS	741,414	767,769
SUMITOMO REALTY & DEVELOPMENT	464,285	509,569
SUNCORP GROUP LTD	1,848,712	1,991,278
SUNDRUG CO LTD	209,933	196,093
SUNGROW POWER SUPPLY CO LTD	2,739,824	1,550,270
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382	1,582,304	794,892
SUNTORY BEVERAGE & FOOD LTD	700,299	636,580
SUNWODA ELECTRONIC CO LTD	608,500	366,455
SUPCON TECHNOLOGY CO LTD	421,320	401,866
SUPER RETAIL GROUP LTD	168,514	285,685
SUZHOU DONGSHAN PRECISION MANU	623,893	414,632
SUZHOU MAXWELL TECHNOLOGIES CO	635,088	302,766
SUZUKEN CO LTD/AICHI JAPAN	122,640	112,602
SUZUKI MOTOR CORP	822,800	937,173
SWEETGREEN INC	85,171	82,253
SYSCO CORP	3,115,520	3,235,564
SYSMEX CORP	1,738,733	1,003,291

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
T&D HOLDINGS INC	420,507	486,305
TAISEI CORP	377,697	355,716
TAKARA HOLDINGS INC	181,951	134,464
TAKEDA PHARMACEUTICAL CO LTD	3,748,263	2,779,915
TAL EDUCATION GROUP ADR	4,508,687	840,059
TANDEM DIABETES CARE INC	448,196	95,632
TARGET CORP	7,373,999	5,757,044
TAYLOR WIMPEY PLC	741,341	662,453
TBEA CO LTD	577,455	1,160,559
TCL TECHNOLOGY GROUP CORP	1,456,957	1,090,356
TCL ZHONGHUAN RENEWABLE ENERGY	1,230,112	825,353
TDK CORP	517,574	1,067,249
TECHNOLOGY ONE LTD	255,623	517,045
TELADOC HEALTH INC	2,101,840	299,071
TELEFLEX INC	942,903	615,870
TELSTRA GROUP LTD	4,897,105	5,171,101
TENCENT HOLDINGS LTD HK/00700	38,618,697	27,078,030
TENCENT MUSIC ENTERTAINMENT GR ADR	1,504,596	1,047,295
TENET HEALTHCARE CORP	200,484	258,827
TERUMO CORP	3,012,775	2,553,935
TESCO PLC	2,318,456	2,727,709
TEXAS ROADHOUSE INC	465,037	707,223
THUNDER SOFTWARE TECHNOLOGY CO	780,916	458,481
TIANJIN 712 COMMUNICATION & BR	179,821	186,602
TIANMA MICROELECTRONICS CO LTD	272,980	185,754
TIANQI LITHIUM CORP HK/09696	74,221	60,786
TIANSHAN ALUMINUM GROUP CO LTD	263,317	202,533
TIANSHUI HUATIAN TECHNOLOGY CO	697,727	377,329
TINGYI CAYMAN ISLANDS HOLDING HK/00322	456,094	301,705
TOBU RAILWAY CO LTD	285,782	298,325
TOHO CO LTD/TOKYO	187,898	226,644
TOHO HOLDINGS CO LTD	49,646	75,419
TOKIO MARINE HOLDINGS INC	1,480,550	2,685,925
TOKYO ELECTRIC POWER CO HOLDIN	371,270	477,736
TOKYO ELECTRON LTD	927,038	5,051,717
TOKYO GAS CO LTD	538,411	535,150
TOKYU CORP	458,457	365,001
TONGCHENG TRAVEL HOLDINGS LTD HK/00780	276,404	281,534
TONGFU MICROELECTRONICS CO LTD	412,944	401,935
TONGKUN GROUP CO LTD	505,881	383,541
TONGLING NONFERROUS METALS GRO	285,335	397,222
TONGWEI CO LTD	1,209,116	1,181,314
TOOTSIE ROLL INDUSTRIES INC	105,290	99,388

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
TOPCHOICE MEDICAL CORP	700,017	281,451
TOPPAN HOLDINGS INC	300,127	421,468
TOPSPORTS INTERNATIONAL HOLDIN HK/06110	410,191	266,932
TORAY INDUSTRIES INC	709,845	433,682
TOTO LTD	322,889	208,063
TOYO SUISAN KAISHA LTD	363,354	449,255
TOYOTA INDUSTRIES CORP	423,198	701,518
TOYOTA MOTOR CORP	7,533,434	11,544,980
TOYOTA TSUSHO CORP	325,834	730,736
TPG TELECOM LTD	403,015	246,257
TRANSMEDICS GROUP INC	53,025	126,683
TRANSURBAN GROUP	5,054,154	4,745,268
TRAVELSKY TECHNOLOGY LTD HK/00696	248,165	221,296
TREACE MEDICAL CONCEPTS INC	21,628	23,588
TREASURY WINE ESTATES LTD	1,591,005	1,461,143
TREEHOUSE FOODS INC	180,504	203,934
TREND MICRO INC/JAPAN	304,179	433,670
TRINA SOLAR CO LTD	1,416,178	520,079
TRIP.COM GROUP LTD ADR	2,333,307	2,899,957
TSINGTAO BREWERY CO LTD HK/00168	1,042,152	885,798
TSURUHA HOLDINGS INC	375,036	320,879
TYSON FOODS INC	1,526,456	1,201,420
UFP TECHNOLOGIES INC	44,214	57,117
UNI-PRESIDENT CHINA HOLDINGS L HK/00220	168,259	114,596
UNICHARM CORP	2,622,529	2,158,821
UNIGROUP GUOXIN MICROELECTRONI	1,799,572	735,500
UNILEVER PLC	8,568,996	10,013,189
UNILEVER PLC	12,088,693	10,266,149
UNISPLENDOUR CORP LTD	948,846	582,080
UNITED UTILITIES GROUP PLC	757,108	921,198
UNIVERSAL HEALTH SERVICES INC	397,597	496,192
US PHYSICAL THERAPY INC	87,063	73,953
USS CO LTD	207,777	249,442
VAREX IMAGING CORP	31,537	32,288
VEEVA SYSTEMS INC	3,266,710	2,319,481
VICINITY LTD	1,041,625	887,872
VINDA INTERNATIONAL HOLDINGS L HK/03331	135,316	104,885
VIPSHOP HOLDINGS LTD ADR	1,385,613	1,104,743
VIRGIN MONEY UK PLC	398,042	408,068
VIVA ENERGY GROUP LTD	267,243	353,581
VODAFONE GROUP PLC	5,896,023	2,019,287
VONOVIA SE	1,771,636	1,245,841
WALMART INC	17,666,326	19,964,796

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
WALVAX BIOTECHNOLOGY CO LTD	1,894,770	606,695
WANHUA CHEMICAL GROUP CO LTD	1,998,447	2,230,609
WANT WANT CHINA HOLDINGS LTD HK/00151	377,037	327,535
WASHINGTON H SOUL PATTINSON &	429,734	604,519
WAYPOINT REIT LTD	212,847	182,433
WD-40 CO	274,764	283,059
WEBJET LTD	414,725	267,356
WEIBO CORP ADR	391,196	129,210
WEICHAI POWER CO LTD	1,893,142	1,568,353
WEICHAI POWER CO LTD HK/02338	42,405	48,429
WEIHAI GUANGWEI COMPOSITES CO	452,022	254,287
WEIS MARKETS INC	87,588	91,591
WELCIA HOLDINGS CO LTD	246,246	138,186
WELL HEALTH TECHNOLOGIES CORP	57,152	32,663
WENS FOODSTUFFS GROUP CO LTD	2,165,274	1,818,043
WESFARMERS LTD	6,884,568	7,253,285
WEST JAPAN RAILWAY CO	735,049	475,553
WESTERN SECURITIES CO LTD	400,592	261,463
WESTERN SUPERCONDUCTING TECHNO	448,533	362,865
WESTON (GEORGE) LTD	514,707	627,885
WESTPAC BANKING CORP	10,429,541	9,074,426
WHITBREAD PLC	821,434	918,385
WHITEHAVEN COAL LTD	317,345	703,288
WILL SEMICONDUCTOR CO LTD SHAN	2,119,288	1,325,607
WINGSTOP INC	414,883	616,305
WINGTECH TECHNOLOGY CO LTD	1,725,010	578,745
WISETECH GLOBAL LTD	467,108	1,339,307
WOODSIDE ENERGY GROUP LTD	2,740,513	6,659,661
WOOLWORTHS GROUP LTD	8,804,790	7,792,431
WORLEY LTD	538,998	730,866
WORTHINGTON ENTERPRISES INC	139,519	139,329
WPP PLC	2,524,317	1,064,998
WUCHAN ZHONGDA GROUP CO LTD	333,539	227,019
WUHAN GUIDE INFRARED CO LTD	390,199	193,147
WULIANGYE YIBIN CO LTD	6,603,425	4,268,077
WUS PRINTED CIRCUIT KUNSHAN CO	508,083	528,401
WUXI APPTEC CO LTD	3,930,515	2,913,868
WUXI AUTOWELL TECHNOLOGY CO LT	180,501	160,093
WUXI BIOLOGICS CAYMAN INC HK/02269	4,203,566	1,829,840
WUXI LEAD INTELLIGENT EQUIPMEN	646,836	457,463
XCMG CONSTRUCTION MACHINERY CO	650,713	580,275
XERO LTD	1,025,954	1,709,952
XIAMEN C & D INC	317,584	270,868

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
XIAMEN FARATRONIC CO LTD	229,871	194,543
XIAMEN TUNGSTEN CO LTD	209,463	216,520
XIAOMI CORP HK/01810	2,065,276	2,651,893
XINJIANG TIANSHAN CEMENT CO LT	132,063	111,406
XINYI SOLAR HOLDINGS LTD HK/00968	744,643	328,039
XPENG INC HK/09868	983,453	918,551
XTEP INTERNATIONAL HOLDINGS LT HK/01368	170,490	99,681
YADEA GROUP HOLDINGS LTD HK/01585	257,216	270,585
YAKULT HONSHA CO LTD	1,020,404	878,349
YAMAHA CORP	268,990	196,372
YAMAHA MOTOR CO LTD	378,893	471,709
YAMATO HOLDINGS CO LTD	337,030	299,398
YAMAZAKI BAKING CO LTD	192,686	278,303
YANGZHOU YANGJIE ELECTRONIC TE	177,991	185,632
YANKUANG ENERGY GROUP CO LTD HK/01171	765,936	849,515
YANTAI JEREH OILFIELD SERVICES	358,502	291,346
YAOKO CO LTD	124,896	120,194
YASKAWA ELECTRIC CORP	232,780	580,728
YEALINK NETWORK TECHNOLOGY COR	349,125	209,069
YIFENG PHARMACY CHAIN CO LTD	565,383	507,323
YIHAI INTERNATIONAL HOLDING LT HK/01579	915,079	123,123
YIHAI KERRY ARAWANA HOLDINGS C	666,380	316,950
YINTAI GOLD CO LTD	367,417	393,766
YOKOGAWA ELECTRIC CORP	201,651	253,679
YONGXING SPECIAL MATERIALS TEC	590,507	284,931
YONYOU NETWORK TECHNOLOGY CO L	1,437,419	557,146
YTO EXPRESS GROUP CO LTD	453,026	321,219
YUEXIU PROPERTY CO LTD HK/00123	224,019	186,519
YUM CHINA HOLDINGS INC	2,937,033	2,327,158
YUM! BRANDS INC	478,988	584,573
YUNDA HOLDING CO LTD	494,153	164,051
YUNNAN ALUMINIUM CO LTD	519,535	402,320
YUNNAN BAIYAO GROUP CO LTD	888,245	562,686
YUNNAN BOTANEE BIO-TECHNOLOGY	298,863	150,908
YUNNAN CHIHONG ZINC&GERMANIUM	265,866	258,474
YUNNAN ENERGY NEW MATERIAL CO	1,167,138	470,218
YUNNAN YUNTIANHUA CO LTD	408,028	318,845
ZAI LAB LTD HK/09688	339,310	352,594
ZANGGE MINING CO LTD	288,503	287,193
ZHANGZHOU PIENTZEHUANG PHARMAC	874,931	1,022,867
ZHAOJIN MINING INDUSTRY CO LTD HK/01818	169,810	220,101
ZHEJIANG CENTURY HUATONG GROUP	738,410	487,335
ZHEJIANG CHINA COMMODITIES CIT	326,678	286,095

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
ZHEJIANG CHINT ELECTRICS CO LT	524,526	359,060
ZHEJIANG DINGLI MACHINERY CO L	281,110	187,127
ZHEJIANG EXPRESSWAY CO LTD HK/00576	180,597	164,224
ZHEJIANG HUAHAI PHARMACEUTICAL	602,683	237,744
ZHEJIANG HUAYOU COBALT CO LTD	1,042,242	806,567
ZHEJIANG JINGSHENG MECHANICAL	336,806	472,338
ZHEJIANG JIUZHOU PHARMACEUTICA	273,719	195,600
ZHEJIANG JUHUA CO LTD	337,308	351,991
ZHEJIANG NHU CO LTD	588,876	473,891
ZHEJIANG SANHUA INTELLIGENT CO	1,197,113	1,119,809
ZHEJIANG SUPOR CO LTD	222,728	144,832
ZHEJIANG WEIMING ENVIRONMENT P	153,429	142,843
ZHEJIANG WEIXING NEW BUILDING	190,559	146,191
ZHESHANG SECURITIES CO LTD	426,834	306,754
ZHONGAN ONLINE P&C INSURANCE C HK/06060	529,693	259,461
ZHONGJI INNOLIGHT CO LTD	564,906	1,222,871
ZHONGJIN GOLD CORP LTD	426,101	405,957
ZHONGSHENG GROUP HOLDINGS LTD HK/00881	578,671	229,278
ZHONGTAI SECURITIES CO LTD	379,038	280,225
ZIJIN MINING GROUP CO LTD	1,972,059	2,018,351
ZIJIN MINING GROUP CO LTD HK/02899	621,804	638,562
ZIMMER BIOMET HOLDINGS INC	1,605,965	1,376,305
ZOOMLION HEAVY INDUSTRY SCIENC HK/01157	148,538	156,747
ZOZO INC	142,623	180,167
ZTO EXPRESS CAYMAN INC ADR	2,089,795	1,274,480
Total Investments in Common Stocks	**1,647,140,696**	**1,626,149,714**

Investments in Debt Securities	Cost	Fair Value
AUSTRALIA GOVERNMENT BOND 1.250% 05/21/2032	61,941,568	44,707,794
AUSTRALIA GOVERNMENT BOND REGS 1.000% 02/21/2050	51,704,207	40,322,507
AUSTRALIA GOVERNMENT BOND REGS 1.000% 11/21/2031	58,976,337	42,935,720
AUSTRALIA GOVERNMENT BOND REGS 1.000% 12/21/2030	47,184,599	34,954,164
AUSTRALIA GOVERNMENT BOND REGS 1.250% 08/21/2040	37,676,418	29,010,123
AUSTRALIA GOVERNMENT BOND REGS 1.500% 06/21/2031	65,615,969	48,364,715
AUSTRALIA GOVERNMENT BOND REGS 2.000% 08/21/2035	60,621,113	48,828,164
AUSTRALIA GOVERNMENT BOND REGS 2.500% 05/21/2030	66,367,043	51,260,559
AUSTRALIA GOVERNMENT BOND REGS 2.750% 05/21/2041	192,873	128,113
AUSTRALIA GOVERNMENT BOND REGS 2.750% 11/21/2028	29,311	26,209
AUSTRALIA GOVERNMENT BOND REGS 2.750% 11/21/2029	718,677	543,810
AUSTRALIA GOVERNMENT BOND REGS 3.000% 03/21/2047	16,924	11,013
BRAZILIAN GOVERNMENT INTERNATI 3.875% 06/12/2030 DD 06/10/20	20,223,712	18,866,827

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Debt Securities (Continued)	Cost	Fair Value
BRAZILIAN GOVERNMENT INTERNATI 4.750% 01/14/2050	52,180,548	48,602,633
BRAZILIAN GOVERNMENT INTERNATI 5.625% 02/21/2047	19,179,686	16,011,450
CHINA DEVELOPMENT BANK 2.770% 10/24/2032	1,386,260	1,407,776
CHINA DEVELOPMENT BANK 2.960% 07/18/2032	63,131,883	62,831,978
CHINA DEVELOPMENT BANK 2.980% 04/22/2032	24,382,006	24,375,103
CHINA DEVELOPMENT BANK 3.120% 09/13/2031	46,042,968	44,789,963
CHINA DEVELOPMENT BANK 3.410% 06/07/2031	21,332,254	20,650,111
CHINA DEVELOPMENT BANK 3.700% 10/20/2030	172,268,324	168,102,705
CHINA GOVERNMENT BOND 2.680% 05/21/2030	105,487,366	101,286,145
CHINA GOVERNMENT BOND 2.750% 02/17/2032	22,867,352	22,839,063
CHINA GOVERNMENT BOND 2.760% 05/15/2032	85,837,886	85,629,946
CHINA GOVERNMENT BOND 2.880% 02/25/2033	2,848,841	2,886,157
CHINA GOVERNMENT BOND 2.890% 11/18/2031	72,451,297	70,652,659
CHINA GOVERNMENT BOND 3.020% 05/27/2031	19,537,598	18,905,286
CHINA GOVERNMENT BOND 3.270% 11/19/2030	279,391,161	268,886,636
CHINA GOVERNMENT BOND 3.320% 04/15/2052	8,692,501	9,102,550
CHINA GOVERNMENT BOND 3.720% 04/12/2051	1,603,750	1,625,405
CHINA GOVERNMENT BOND 3.810% 09/14/2050	32,592,307	34,532,063
COLOMBIA GOVERNMENT INTERNATIO 3.125% 04/15/2031 DD 06/04/20	24,563,472	24,091,904
COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032	40,985,117	43,574,680
COLOMBIA GOVERNMENT INTERNATIO 4.125% 05/15/2051	39,130,116	35,565,023
COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045	9,050,628	7,147,250
COLOMBIA GOVERNMENT INTERNATIO 5.200% 05/15/2049	19,255,157	21,881,444
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044	483,098	337,125
COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09	458,273	364,813
DEUTSCHE BUNDESREPUBLIK I REGS 0.100% 04/15/2033	52,821,081	50,539,803
DEUTSCHE BUNDESREPUBLIK I REGS 0.100% 04/15/2046	111,141,964	82,924,719
DEUTSCHE BUNDESREPUBLIK I REGS 0.500% 04/15/2030	29,147,526	28,646,452
FRENCH REPUBLIC GOVERNMEN 144A 0.100% 03/01/2032	79,235,440	79,682,166
FRENCH REPUBLIC GOVERNMEN 144A 0.100% 03/01/2036	46,540,428	46,118,235
FRENCH REPUBLIC GOVERNMEN 144A 0.100% 07/25/2031	29,972,371	27,948,964
FRENCH REPUBLIC GOVERNMEN 144A 0.100% 07/25/2036	143,865,306	121,225,963
FRENCH REPUBLIC GOVERNMEN 144A 0.100% 07/25/2047	57,866,998	44,582,848
FRENCH REPUBLIC GOVERNMEN 144A 0.700% 07/25/2030	454,574,340	409,121,597
FRENCH REPUBLIC GOVERNMEN 144A 1.800% 07/25/2040	242,002,062	213,186,911
FRENCH REPUBLIC GOVERNMEN REGS 0.100% 03/01/2028	293,730,355	270,911,557
FRENCH REPUBLIC GOVERNMEN REGS 0.100% 03/01/2029	1,548,460	1,386,456
FRENCH REPUBLIC GOVERNMEN REGS 3.150% 07/25/2032	137,749,134	131,230,224
FRENCH REPUBLIC GOVERNMEN REGS 3.400% 07/25/2029	991,983	991,723
GOVERNMENT OF CANADA 0.500% 01-DEC-2030 BD SER L443	178,614	197,437
GOVERNMENT OF CANADA 1.250% 01-DEC-2047 REAL RTN BD	36,571,409	27,342,748
GOVERNMENT OF CANADA 1.250% 01-JUN-2030 SER K379	257,154	216,805
GOVERNMENT OF CANADA 1.500% 01-DEC-2031 SER N266	209,001	228,403

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Debt Securities (Continued)	Cost	Fair Value
GOVERNMENT OF CANADA 1.750% 01-DEC-2053 BD SER M680	494,405	584,169
GOVERNMENT OF CANADA 2.000% 01-DEC-2051 SER H722	182,725	213,643
GOVERNMENT OF CANADA 2.000% 01-JUN-2028 SER H235	8,248	7,233
GOVERNMENT OF CANADA 2.000% 01-JUN-2032 SER N597	1,670,885	1,842,198
GOVERNMENT OF CANADA 2.500% 01-DEC-2032 BD SER P329	2,971,509	3,281,777
GOVERNMENT OF CANADA 2.750% 01-DEC-2048 SER D358	49,083	35,975
GOVERNMENT OF CANADA 2.750% 01-DEC-2055 SER P998	733,315	865,142
GOVERNMENT OF CANADA 2.750% 01-JUN-2033 SER Q236	2,805,402	3,102,284
GOVERNMENT OF CANADA 5.750% 01-JUN-2033 SER XG49	31,062	27,617
HUNGARY GOVERNMENT BOND 2.250% 04/20/2033	17,131,497	20,376,697
HUNGARY GOVERNMENT BOND 2.250% 06/22/2034	13,705,014	16,088,445
HUNGARY GOVERNMENT BOND 3.000% 08/21/2030	25,401,377	27,722,265
HUNGARY GOVERNMENT BOND 3.250% 10/22/2031	12,013,073	15,749,339
INDONESIA GOVERNMENT INTERNATI 2.150% 07/28/2031	1,420,356	1,353,750
INDONESIA GOVERNMENT INTERNATI 3.050% 03/12/2051	857,344	767,188
INDONESIA GOVERNMENT INTERNATI 3.500% 02/14/2050	1,391,207	1,132,469
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030	2,376,006	2,102,719
INDONESIA GOVERNMENT INTERNATI 4.200% 10/15/2050	8,312,106	6,860,188
INDONESIA GOVERNMENT INTERNATI 4.650% 09/20/2032	196,208	200,531
INDONESIA GOVERNMENT INTERNATI 4.850% 01/11/2033 DD 01/11/23	959,317	1,023,906
INDONESIA GOVERNMENT INTERNATI 5.650% 01/11/2053	378,372	439,625
MEXICAN BONOS 7.750% 11/23/2034	312	356
MEXICO GOVERNMENT INTERNATIONA 3.500% 02/12/2034	684,148	679,375
MEXICO GOVERNMENT INTERNATIONA 4.400% 02/12/2052 DD 01/12/22	162,005	159,063
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044	19,656,999	17,391,792
MEXICO GOVERNMENT INTERNATIONA 4.750% 04/27/2032	12,604,021	10,979,770
MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051	2,586,185	2,087,625
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	410,310	408,688
NORWAY GOVERNMENT BOND 144A 1.250% 09/17/2031	7,289,122	6,150,408
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030	108,023,707	80,512,129
NORWAY GOVERNMENT BOND 144A 1.750% 09/06/2029	38,515,102	29,169,081
NORWAY GOVERNMENT BOND 144A 2.125% 05/18/2032	1,605,211	1,671,558
PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034	449,637	507,563
PERUVIAN GOVERNMENT INTERNATIO 3.300% 03/11/2041	239,780	280,688
PERUVIAN GOVERNMENT INTERNATIO 3.550% 03/10/2051	398,874	471,684
PERUVIAN GOVERNMENT INTERNATIO 5.625% 11/18/2050	207,157	240,530
REPUBLIC OF SOUTH AFRICA GOVER 4.850% 09/30/2029	53,443,485	49,710,881
REPUBLIC OF SOUTH AFRICA GOVER 5.650% 09/27/2047	23,170,110	19,807,701
REPUBLIC OF SOUTH AFRICA GOVER 5.750% 09/30/2049	25,061,963	22,885,017
REPUBLIC OF SOUTH AFRICA GOVER 5.875% 06/22/2030	49,273,450	44,561,969
REPUBLIC OF SOUTH AFRICA GOVER 6.300% 06/22/2048	29,711,176	25,572,125
SINGAPORE GOVERNMENT BOND 1.625% 07/01/2031	14,306,863	13,962,133
SINGAPORE GOVERNMENT BOND 2.250% 08/01/2036	41,869,805	38,916,079

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Debt Securities (Continued)	Cost	Fair Value
SINGAPORE GOVERNMENT BOND 2.750% 03/01/2046	7,242,823	6,170,274
SINGAPORE GOVERNMENT BOND 2.875% 09/01/2030	117,899,243	112,183,762
SWEDEN GOVERNMENT BOND REGS 1.750% 11/11/2033	75,584,413	76,628,737
SWEDEN GOVERNMENT BOND REGS 2.250% 06/01/2032	287,435,119	272,847,684
SWEDEN INFLATION LINKED B REGS 0.125% 06/01/2030	18,795,702	15,269,005
SWEDEN INFLATION LINKED B REGS 0.125% 06/01/2032	8,751,088	7,208,937
SWEDEN INFLATION LINKED B REGS 0.125% 06/01/2039	1,252,790	1,132,035
SWEDEN INFLATION LINKED B REGS 0.125% 12/01/2027	3,781,160	3,570,576
SWEDEN INFLATION LINKED B REGS 3.500% 12/01/2028	19,380,181	15,968,261
TURKIYE GOVERNMENT INTERNATION 5.250% 03/13/2030	98,639,490	95,537,310
TURKIYE GOVERNMENT INTERNATION 5.950% 01/15/2031	17,142,272	17,220,735
TURKIYE GOVERNMENT INTERNATION 6.000% 01/14/2041	45,974,693	41,903,640
TURKIYE GOVERNMENT INTERNATION 6.625% 02/17/2045	17,231,108	16,544,000
UNITED KINGDOM GILT REGS 0.125% 01/31/2028	966,624	816,577
UNITED KINGDOM GILT REGS 0.250% 07/31/2031	46,166,003	37,740,660
UNITED KINGDOM GILT REGS 0.375% 10/22/2030	697,047	553,602
UNITED KINGDOM GILT REGS 0.625% 07/31/2035	11,901,718	10,069,913
UNITED KINGDOM GILT REGS 0.625% 10/22/2050	11,679,507	7,461,911
UNITED KINGDOM GILT REGS 0.875% 01/31/2046	4,245,289	3,671,267
UNITED KINGDOM GILT REGS 1.125% 01/31/2039	8,911,485	7,826,055
UNITED KINGDOM GILT REGS 1.250% 07/31/2051	6,292,050	5,732,890
UNITED KINGDOM GILT REGS 1.250% 10/22/2041	7,038,116	5,792,309
UNITED KINGDOM GILT REGS 1.750% 01/22/2049	198,340	104,738
UNITED KINGDOM GILT REGS 1.750% 09/07/2037	386,195	257,071
UNITED KINGDOM INFLATION- REGS 0.125% 03/22/2044	73,905,463	50,564,787
UNITED KINGDOM INFLATION- REGS 0.125% 03/22/2046	62,696,292	39,059,885
UNITED KINGDOM INFLATION- REGS 0.125% 03/22/2051	48,435,051	39,723,253
UNITED KINGDOM INFLATION- REGS 0.125% 08/10/2031	128,186,792	115,491,764
UNITED KINGDOM INFLATION- REGS 0.125% 08/10/2041	28,425,984	24,680,662
UNITED KINGDOM INFLATION- REGS 0.125% 08/10/2048	177,202,623	91,360,733
UNITED KINGDOM INFLATION- REGS 0.125% 11/22/2036	152,060,584	107,466,431
UNITED KINGDOM INFLATION- REGS 0.625% 03/22/2040	15,039,835	11,014,330
UNITED KINGDOM INFLATION- REGS 0.625% 11/22/2042	27,492,738	18,438,616
UNITED KINGDOM INFLATION- REGS 1.125% 11/22/2037	32,345,396	24,904,941
UNITED KINGDOM INFLATION- REGS VAR RT 03/22/2050	790,842	402,264
UNITED KINGDOM INFLATION- REGS VAR RT 11/22/2047	59,293,240	34,575,258
US TREAS-CPI INFLAT 0.125% 01/15/2030 DD 01/15/20	303,784,449	265,820,212
US TREAS-CPI INFLAT 0.125% 02/15/2052 DD 02/15/22	1,545,361	1,370,643
US TREAS-CPI INFLAT 0.125% 07/15/2030 DD 07/15/20	442,873,726	378,052,419
US TREAS-CPI INFLAT 0.125%001/15/2031 DD 01/15/21	315,741,400	265,135,046
US TREAS-CPI INFLAT 0.125%001/15/2032 DD 01/15/22	5,536,733	5,371,861
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20	109,577,728	64,664,964
US TREAS-CPI INFLAT 0.250% 07/15/2029 DD 07/15/19	1,245,723,333	1,105,158,006

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Debt Securities (Continued)	**Cost**	**Fair Value**
US TREAS-CPI INFLAT 0.500% 01/15/2028 DD 01/15/18	53,602,260	49,265,036
US TREAS-CPI INFLAT 0.625%007/15/2032 DD 07/15/22	7,855,511	7,634,174
US TREAS-CPI INFLAT 0.750% 07/15/2028 DD 07/15/18	76,415,108	71,999,768
US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17	12,736,805	10,370,750
US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16	58,240,966	47,649,859
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18	57,328,893	42,660,610
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19	311,137,029	200,720,795
Total Investments in Debt Securities	**8,503,136,755**	**7,338,194,982**

Investments in Exchange Traded Funds	**Cost**	**Fair Value**
VANGUARD FTSE EMERGING MARKE	199,075,121	196,592,109
Total Investments in Exchange Traded Funds	**199,075,121**	**196,592,109**

Investments in Forward Commodity Contracts		**Fair Value**
GOLD OZ		43,772,866
Total Investments in Forward Commodity Contracts		**43,772,866**

Investments in Interest Rate Swap Contracts	**Premium**	**Fair Value**
CCP IRS P BBSW6M R 0.0166273% FL MD 03 MAR 2031	(833,328)	
CCP IRS P BBSW6M R 0.0166273% FX MD 03 MAR 2031		(1,918,193)
CCP IRS P BBSW6M R 0.0166535% FL MD 03 MAR 2031	(929,386)	
CCP IRS P BBSW6M R 0.0166535% FX MD 03 MAR 2031		(2,144,430)
CCP IRS P BBSW6M R 0.016956% FL MD 03 MAR 2031	(796,861)	
CCP IRS P BBSW6M R 0.016956% FX MD 03 MAR 2031		(1,891,725)
CCP IRS P BBSW6M R 0.0171% FL MD 26 FEB 2031	(770,088)	
CCP IRS P BBSW6M R 0.0171% FX MD 26 FEB 2031		(1,852,512)
CCP IRS P BBSW6M R 0.01714% FL MD 03 MAR 2031	(673,905)	
CCP IRS P BBSW6M R 0.01714% FX MD 03 MAR 2031		(1,628,369)
CCP IRS P BBSW6M R 0.01715% FL MD 03 MAR 2031	(916,605)	
CCP IRS P BBSW6M R 0.01715% FX MD 03 MAR 2031		(2,217,936)
CCP IRS P BBSW6M R 0.01721% FL MD 03 MAR 2031	(667,167)	
CCP IRS P BBSW6M R 0.01721% FX MD 03 MAR 2031		(1,623,479)
CCP IRS P BBSW6M R 0.01723% FL MD 03 MAR 2031	(665,648)	
CCP IRS P BBSW6M R 0.01723% FX MD 03 MAR 2031		(1,623,072)
CCP IRS P BBSW6M R 0.017275% FL MD 26 FEB 2031	(751,359)	
CCP IRS P BBSW6M R 0.017275% FX MD 26 FEB 2031		(1,839,617)
CCP IRS P BBSW6M R 0.0173% FL MD 03 MAR 2031	(859,158)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BBSW6M R 0.0173% FX MD 03 MAR 2031		(2,110,851)
CCP IRS P BBSW6M R 0.01732% FL MD 04 MAR 2031	(568,457)	
CCP IRS P BBSW6M R 0.01732% FX MD 04 MAR 2031		(1,399,368)
CCP IRS P BBSW6M R 0.01743% FL MD 26 FEB 2031	(1,809,610)	
CCP IRS P BBSW6M R 0.01743% FX MD 26 FEB 2031		(4,502,606)
CCP IRS P BBSW6M R 0.01745% FL MD 26 FEB 2031	(720,037)	
CCP IRS P BBSW6M R 0.01745% FX MD 26 FEB 2031		(1,795,364)
CCP IRS P BBSW6M R 0.01746% FL MD 26 FEB 2031	(718,962)	
CCP IRS P BBSW6M R 0.01746% FX MD 26 FEB 2031		(1,794,584)
CCP IRS P BBSW6M R 0.01748% FL MD 26 FEB 2031	(716,419)	
CCP IRS P BBSW6M R 0.01748% FX MD 26 FEB 2031		(1,792,045)
CCP IRS P BBSW6M R 0.0176% FL MD 26 FEB 2031	(1,850,193)	
CCP IRS P BBSW6M R 0.0176% FX MD 26 FEB 2031		(4,688,303)
CCP IRS P BBSW6M R 0.017609% FL MD 04 MAR 2031	(544,752)	
CCP IRS P BBSW6M R 0.017609% FX MD 04 MAR 2031		(1,382,858)
CCP IRS P BBSW6M R 0.01762% FL MD 03 MAR 2031	(679,597)	
CCP IRS P BBSW6M R 0.01762% FX MD 03 MAR 2031		(1,727,404)
CCP IRS P BBSW6M R 0.01767% FL MD 03 MAR 2031	(622,889)	
CCP IRS P BBSW6M R 0.01767% FX MD 03 MAR 2031		(1,591,343)
CCP IRS P BBSW6M R 0.01789% FL MD 03 MAR 2031	(651,083)	
CCP IRS P BBSW6M R 0.01789% FX MD 03 MAR 2031		(1,706,014)
CCP IRS P BBSW6M R 0.018% FL MD 03 MAR 2031	(639,983)	
CCP IRS P BBSW6M R 0.018% FX MD 03 MAR 2031		(1,698,653)
CCP IRS P BBSW6M R 0.0181% FL MD 03 MAR 2031	(629,203)	
CCP IRS P BBSW6M R 0.0181% FX MD 03 MAR 2031		(1,690,134)
CCP IRS P BBSW6M R 0.01824% FL MD 03 MAR 2031	(647,202)	
CCP IRS P BBSW6M R 0.01824% FX MD 03 MAR 2031		(1,768,593)
CCP IRS P BBSW6M R 0.01832% FL MD 05 MAR 2031	(164,978)	
CCP IRS P BBSW6M R 0.01832% FX MD 05 MAR 2031		(455,338)
CCP IRS P BBSW6M R 0.018365% FL MD 03 MAR 2031	(601,594)	
CCP IRS P BBSW6M R 0.018365% FX MD 03 MAR 2031		(1,670,096)
CCP IRS P BBSW6M R 0.018765% FL MD 03 MAR 2031	(663,185)	
CCP IRS P BBSW6M R 0.018765% FX MD 03 MAR 2031		(1,942,291)
CCP IRS P BBSW6M R 0.0188% FL MD 03 MAR 2031	(659,180)	
CCP IRS P BBSW6M R 0.0188% FX MD 03 MAR 2031		(1,940,080)
CCP IRS P BBSW6M R 0.018875% FL MD 03 MAR 2031	(557,428)	
CCP IRS P BBSW6M R 0.018875% FX MD 03 MAR 2031		(1,658,217)
CCP IRS P BBSW6M R 0.0189% FL MD 03 MAR 2031	(574,792)	
CCP IRS P BBSW6M R 0.0189% FX MD 03 MAR 2031		(1,716,040)
CCP IRS P BBSW6M R 0.020832% FL MD 02 MAR 2051	(91,694)	
CCP IRS P BBSW6M R 0.020832% FX MD 02 MAR 2051		(466,498)
CCP IRS P BBSW6M R 0.022175% FL MD 27 FEB 2051	(74,391)	
CCP IRS P BBSW6M R 0.022175% FX MD 27 FEB 2051		(635,083)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BBSW6M R 0.02275% FL MD 01 MAR 2051	(55,091)	
CCP IRS P BBSW6M R 0.02275% FX MD 01 MAR 2051		(694,306)
CCP IRS P BUBOR06M R 0.01295% FL MD 30 JUL 2030	(400,665)	
CCP IRS P BUBOR06M R 0.01295% FX MD 30 JUL 2030		(254,899)
CCP IRS P BUBOR06M R 0.0132% FL MD 10 SEP 2029	(486,817)	
CCP IRS P BUBOR06M R 0.0132% FX MD 10 SEP 2029		(302,266)
CCP IRS P BUBOR06M R 0.0133% FL MD 10 SEP 2029	(231,113)	
CCP IRS P BUBOR06M R 0.0133% FX MD 10 SEP 2029		(143,331)
CCP IRS P BUBOR06M R 0.0135% FL MD 10 SEP 2029	(924,431)	
CCP IRS P BUBOR06M R 0.0135% FX MD 10 SEP 2029		(571,966)
CCP IRS P BUBOR06M R 0.0138% FL MD 12 SEP 2029	(491,655)	
CCP IRS P BUBOR06M R 0.0138% FL MD 13 SEP 2029	(818,023)	
CCP IRS P BUBOR06M R 0.0138% FX MD 12 SEP 2029		(303,384)
CCP IRS P BUBOR06M R 0.0138% FX MD 13 SEP 2029		(505,304)
CCP IRS P BUBOR06M R 0.0139% FL MD 12 SEP 2029	(983,031)	
CCP IRS P BUBOR06M R 0.0139% FX MD 12 SEP 2029		(605,875)
CCP IRS P BUBOR06M R 0.01405% FL MD 11 SEP 2029	(2,376,437)	
CCP IRS P BUBOR06M R 0.01405% FL MD 12 SEP 2029	(490,917)	
CCP IRS P BUBOR06M R 0.01405% FX MD 11 SEP 2029		(1,461,571)
CCP IRS P BUBOR06M R 0.01405% FX MD 12 SEP 2029		(302,026)
CCP IRS P BUBOR06M R 0.01671% FL MD 09 SEP 2030	(513,173)	
CCP IRS P BUBOR06M R 0.01671% FX MD 09 SEP 2030		(323,785)
CCP IRS P BUBOR06M R 0.01675% FL MD 09 SEP 2030	(162,465)	
CCP IRS P BUBOR06M R 0.01675% FX MD 09 SEP 2030		(102,454)
CCP IRS P BUBOR06M R 0.0174% FL MD 03 FEB 2031	(144,710)	
CCP IRS P BUBOR06M R 0.0174% FX MD 03 FEB 2031		(89,753)
CCP IRS P BUBOR06M R 0.0176% FL MD 27 JAN 2031	(639,444)	
CCP IRS P BUBOR06M R 0.0176% FX MD 27 JAN 2031		(394,168)
CCP IRS P BUBOR06M R 0.0178% FL MD 27 JAN 2031	(2,556,213)	
CCP IRS P BUBOR06M R 0.0178% FX MD 27 JAN 2031		(1,571,328)
CCP IRS P BUBOR06M R 0.0189% FL MD 17 FEB 2031	(771,174)	
CCP IRS P BUBOR06M R 0.0189% FX MD 17 FEB 2031		(476,943)
CCP IRS P BUBOR06M R 0.0193% FL MD 17 FEB 2031	(935,778)	
CCP IRS P BUBOR06M R 0.0193% FX MD 17 FEB 2031		(576,258)
CCP IRS P BUBOR06M R 0.019425% FL MD 17 FEB 2031	(934,309)	
CCP IRS P BUBOR06M R 0.019425% FX MD 17 FEB 2031		(574,316)
CCP IRS P BUBOR06M R 0.0206% FL MD 17 FEB 2031	(742,216)	
CCP IRS P BUBOR06M R 0.0206% FX MD 17 FEB 2031		(449,154)
CCP IRS P BUBOR06M R 0.02101% FL MD 18 FEB 2031	(1,365,004)	
CCP IRS P BUBOR06M R 0.02101% FX MD 18 FEB 2031		(821,546)
CCP IRS P BUBOR06M R 0.02145% FL MD 24 FEB 2031	(511,123)	
CCP IRS P BUBOR06M R 0.02145% FX MD 24 FEB 2031		(306,962)
CCP IRS P BUBOR06M R 0.0217% FL MD 24 FEB 2031	(849,309)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BUBOR06M R 0.0217% FX MD 24 FEB 2031		(508,077)
CCP IRS P BUBOR06M R 0.0219% FL MD 19 FEB 2031	(841,313)	
CCP IRS P BUBOR06M R 0.0219% FX MD 19 FEB 2031		(499,644)
CCP IRS P BUBOR06M R 0.02195% FL MD 24 FEB 2031	(210,809)	
CCP IRS P BUBOR06M R 0.02195% FX MD 24 FEB 2031		(125,688)
CCP IRS P BUBOR06M R 0.022% FL MD 24 FEB 2031	(1,415,888)	
CCP IRS P BUBOR06M R 0.022% FL MD 26 FEB 2031	(1,685,597)	
CCP IRS P BUBOR06M R 0.022% FX MD 24 FEB 2031		(843,511)
CCP IRS P BUBOR06M R 0.022% FX MD 26 FEB 2031		(1,005,759)
CCP IRS P BUBOR06M R 0.02215% FL MD 19 FEB 2031	(840,732)	
CCP IRS P BUBOR06M R 0.02215% FX MD 19 FEB 2031		(497,311)
CCP IRS P BUBOR06M R 0.0227% FL MD 24 FEB 2031	(1,408,256)	
CCP IRS P BUBOR06M R 0.0227% FX MD 24 FEB 2031		(830,776)
CCP IRS P BUBOR06M R 0.023025% FL MD 25 FEB 2031	(1,600,648)	
CCP IRS P BUBOR06M R 0.023025% FX MD 25 FEB 2031		(939,561)
CCP IRS P BUBOR06M R 0.02375% FL MD 05 MAR 2031	(1,130,972)	
CCP IRS P BUBOR06M R 0.02375% FX MD 05 MAR 2031		(657,752)
CCP IRS P BUBOR06M R 0.0246% FL MD 17 MAR 2031	(827,434)	
CCP IRS P BUBOR06M R 0.0246% FL MD 24 MAR 2031	(1,339,841)	
CCP IRS P BUBOR06M R 0.0246% FX MD 17 MAR 2031		(481,720)
CCP IRS P BUBOR06M R 0.0246% FX MD 24 MAR 2031		(785,500)
CCP IRS P BUBOR06M R 0.0249% FL MD 18 MAR 2031	(945,068)	
CCP IRS P BUBOR06M R 0.0249% FX MD 18 MAR 2031		(547,599)
CCP IRS P BUBOR06M R 0.0691% FL MD 10 MAY 2032	(188,278)	
CCP IRS P BUBOR06M R 0.0691% FX MD 10 MAY 2032		82,758
CCP IRS P BUBOR06M R 0.08275% FL MD 23 JUN 2032	(65,210)	
CCP IRS P BUBOR06M R 0.08275% FX MD 23 JUN 2032		118,400
CCP IRS P BUBOR06M R 0.08325% FL MD 23 JUN 2032	(204,423)	
CCP IRS P BUBOR06M R 0.08325% FX MD 23 JUN 2032		390,328
CCP IRS P BUBOR06M R 0.08335% FL MD 23 JUN 2032	(205,589)	
CCP IRS P BUBOR06M R 0.08335% FX MD 23 JUN 2032		391,837
CCP IRS P CAONREPO R 0.02935 FL MD 27 APR 2033	(126,860)	
CCP IRS P CAONREPO R 0.02935 FX MD 27 APR 2033		(340,677)
CCP IRS P CAONREPO R 0.02943 FX MD 26 APR 2033		(102)
CCP IRS P CAONREPO R 0.03005 FX MD 02 MAY 2033		(61)
CCP IRS P CAONREPO R 0.03031 FX MD 26 APR 2033	488,323	(566,432)
CCP IRS P CAONREPO R 0.03055 FX MD 25 APR 2033		(32)
CCP IRS P CAONREPO R 0.03061 FL MD 25 APR 2033	(95,170)	
CCP IRS P CAONREPO R 0.03061 FX MD 25 APR 2033		(345,948)
CCP IRS P CAONREPO R 0.03083 FX MD 29 APR 2033		(13)
CCP IRS P CAONREPO R 0.03084 FL MD 25 APR 2033	(283,670)	
CCP IRS P CAONREPO R 0.03084 FX MD 25 APR 2033		(130,523)
CCP IRS P CAONREPO R 0.03088 FL MD 17 MAY 2033	(583)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P CAONREPO R 0.03088 FX MD 17 MAY 2033		(24)
CCP IRS P CAONREPO R 0.03126 FL MD 17 MAY 2028	(560)	
CCP IRS P CAONREPO R 0.03126 FX MD 17 MAY 2028		(591)
CCP IRS P CAONREPO R 0.03128 FL MD 25 APR 2028	(50,699)	
CCP IRS P CAONREPO R 0.03128 FX MD 25 APR 2028		(945,142)
CCP IRS P CAONREPO R 0.03178 FX MD 21 APR 2033	201,157	462,827
CCP IRS P CAONREPO R 0.032687 FX MD 21 APR 2028	296,606	(102,002)
CCP IRS P CAONREPO R 0.033595 FX MD 01 JUN 2033		171
CCP IRS P CAONREPO R 0.03435 FX MD 31 MAY 2033		217
CCP IRS P CAONREPO R 0.03556 FX MD 08 JUN 2033		295
CCP IRS P CAONREPO R 0.03776 FX MD 08 AUG 2033		14,538
CCP IRS P CAONREPO R 0.038575 FX MD 07 SEP 2033		108,495
CCP IRS P CAONREPO R 0.038609 FX MD 08 NOV 2033		228,067
CCP IRS P CAONREPO R 0.038802 FX MD 14 NOV 2033		167,026
CCP IRS P CAONREPO R 0.039115 FX MD 04 AUG 2033		210,672
CCP IRS P CAONREPO R 0.039285 FX MD 19 SEP 2033		100,511
CCP IRS P CAONREPO R 0.04053 FX MD 17 OCT 2033		362,660
CCP IRS P EUR006M R 0.01149% FX MD 06 APR 2032		(1,145,941)
CCP IRS P EUR006M R 0.011505% FX MD 06 APR 2032		(1,749,606)
CCP IRS P EUR006M R 0.011645% FX MD 06 APR 2032		(740,664)
CCP IRS P EUR006M R 0.01165% FX MD 06 APR 2032		(1,518,427)
CCP IRS P EUR006M R 0.01166% FX MD 06 APR 2032		(1,765,663)
CCP IRS P EUR006M R 0.01173% FX MD 06 APR 2032		(699,488)
CCP IRS P EUR006M R 0.01215% FX MD 05 APR 2032		(393,120)
CCP IRS P EUR006M R 0.01219% FX MD 05 APR 2032		(789,928)
CCP IRS P EUR006M R 0.012205% FX MD 05 APR 2032		(456,292)
CCP IRS P EUR006M R 0.01224% FX MD 05 APR 2032		(784,724)
CCP IRS P EUR006M R 0.01224% FX MD 05 APR 2032		(465,382)
CCP IRS P EUR006M R 0.01226% FX MD 05 APR 2032		(626,569)
CCP IRS P EUR006M R 0.01226% FX MD 07 APR 2032		(1,592,594)
CCP IRS P EUR006M R 0.01228% FX MD 05 APR 2032		(2,634,862)
CCP IRS P EUR006M R 0.01228% FX MD 05 APR 2032		(783,235)
CCP IRS P EUR006M R 0.01232% FX MD 05 APR 2032		(544,972)
CCP IRS P EUR006M R 0.01237% FX MD 05 APR 2032		(796,030)
CCP IRS P EUR006M R 0.01238% FX MD 07 APR 2032		(1,577,268)
CCP IRS P EUR006M R 0.01239% FX MD 07 APR 2032		(387,905)
CCP IRS P EUR006M R 0.012465% FX MD 07 APR 2032		(1,565,403)
CCP IRS P EUR006M R 0.012475% FX MD 05 APR 2032		(771,975)
CCP IRS P EUR006M R 0.01286% FX MD 07 APR 2032		(751,145)
CCP IRS P EUR006M R 0.0131% FX MD 12 APR 2032		(890,125)
CCP IRS P EUR006M R 0.01314% FX MD 12 APR 2032		(128,089)
CCP IRS P EUR006M R 0.013235% FX MD 08 APR 2032		(66,247)
CCP IRS P EUR006M R 0.01328% FX MD 08 APR 2032		(1,449,854)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P EUR006M R 0.01382% FX MD 25 APR 2052		(250,878)
CCP IRS P EUR006M R 0.01382% FX MD 29 APR 2052		(275,402)
CCP IRS P EUR006M R 0.013835% FX MD 29 APR 2052		(968,822)
CCP IRS P EUR006M R 0.01384% FX MD 26 APR 2052		(702,471)
CCP IRS P EUR006M R 0.01386% FX MD 22 APR 2052		(617,112)
CCP IRS P EUR006M R 0.013865% FX MD 26 APR 2052		(994,668)
CCP IRS P EUR006M R 0.01387% FX MD 29 APR 2052		(514,722)
CCP IRS P EUR006M R 0.013875% FX MD 26 APR 2052		(918,580)
CCP IRS P EUR006M R 0.013915% FX MD 29 APR 2052		(899,385)
CCP IRS P EUR006M R 0.01392% FX MD 02 MAY 2052		(28,573)
CCP IRS P EUR006M R 0.01393% FX MD 25 APR 2052		(116,357)
CCP IRS P EUR006M R 0.01401% FX MD 26 APR 2052		(474,751)
CCP IRS P EUR006M R 0.014105% FX MD 02 MAY 2052		(6,469)
CCP IRS P EUR006M R 0.014105% FX MD 26 APR 2052		(1,039,380)
CCP IRS P EUR006M R 0.014335% FX MD 06 MAY 2052		(122,074)
CCP IRS P EUR006M R 0.01437% FX MD 06 MAY 2052		(171,941)
CCP IRS P EUR006M R 0.01439% FX MD 06 MAY 2052		(238,527)
CCP IRS P EUR006M R 0.014445% FX MD 02 MAY 2052		(18,718)
CCP IRS P EUR006M R 0.014505% FX MD 06 MAY 2052		(103,323)
CCP IRS P EUR006M R 0.01458% FX MD 06 MAY 2052		(231,602)
CCP IRS P EUR006M R 0.014645% FX MD 22 APR 2052		(748,964)
CCP IRS P EUR006M R 0.01469% FX MD 22 APR 2052		(184,285)
CCP IRS P EUR006M R 0.01475% FX MD 19 APR 2032		(752,847)
CCP IRS P EUR006M R 0.01477% FX MD 19 APR 2032		(1,509,272)
CCP IRS P EUR006M R 0.0148% FX MD 14 APR 2032		(750,754)
CCP IRS P EUR006M R 0.01482% FX MD 22 APR 2052		(483,002)
CCP IRS P EUR006M R 0.01483% FX MD 06 MAY 2052		(163,451)
CCP IRS P EUR006M R 0.014835% FX MD 19 APR 2032		(747,263)
CCP IRS P EUR006M R 0.01487% FX MD 20 MAY 2052		(1,056,386)
CCP IRS P EUR006M R 0.014885% FX MD 06 MAY 2052		(239,692)
CCP IRS P EUR006M R 0.01492% FX MD 14 APR 2032		(710,921)
CCP IRS P EUR006M R 0.01493% FX MD 20 APR 2032		(574,775)
CCP IRS P EUR006M R 0.015005% FX MD 19 APR 2032		(1,028,866)
CCP IRS P EUR006M R 0.015075% FX MD 20 MAY 2052		(416,992)
CCP IRS P EUR006M R 0.01509% FX MD 20 MAY 2052		(964,188)
CCP IRS P EUR006M R 0.0151% FX MD 20 MAY 2052		(1,239,608)
CCP IRS P EUR006M R 0.015145% FX MD 20 APR 2032		(705,926)
CCP IRS P EUR006M R 0.015175% FX MD 20 MAY 2052		(885,639)
CCP IRS P EUR006M R 0.0152% FX MD 14 APR 2032		(689,862)
CCP IRS P EUR006M R 0.0152% FX MD 19 APR 2032		(719,741)
CCP IRS P EUR006M R 0.015215% FX MD 19 APR 2032		(1,153,082)
CCP IRS P EUR006M R 0.015225% FX MD 19 APR 2032		(1,239,147)
CCP IRS P EUR006M R 0.015235% FX MD 20 APR 2032		(1,411,218)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P EUR006M R 0.015255% FX MD 20 MAY 2052		(607,662)
CCP IRS P EUR006M R 0.01531% FX MD 19 APR 2032		(1,428,348)
CCP IRS P EUR006M R 0.015325% FX MD 20 MAY 2052		(1,001,847)
CCP IRS P EUR006M R 0.015335% FX MD 20 MAY 2052		(402,516)
CCP IRS P EUR006M R 0.015345% FX MD 20 APR 2032		(207,604)
CCP IRS P EUR006M R 0.015365% FX MD 14 APR 2032		(1,053,611)
CCP IRS P EUR006M R 0.01539% FX MD 14 APR 2032		(1,424,711)
CCP IRS P EUR006M R 0.015445% FX MD 29 APR 2032		(1,287,631)
CCP IRS P EUR006M R 0.01546% FX MD 20 APR 2032		(558,368)
CCP IRS P EUR006M R 0.015475% FX MD 28 APR 2032		(170,533)
CCP IRS P EUR006M R 0.01548% FX MD 20 MAY 2052		(985,116)
CCP IRS P EUR006M R 0.01556% FX MD 28 APR 2032		(27,401)
CCP IRS P EUR006M R 0.015585% FX MD 13 MAY 2052		(209,666)
CCP IRS P EUR006M R 0.015695% FX MD 29 APR 2032		(1,030,199)
CCP IRS P EUR006M R 0.01573% FX MD 28 APR 2032		(82,176)
CCP IRS P EUR006M R 0.01574% FX MD 28 APR 2032		(165,661)
CCP IRS P EUR006M R 0.01575% FX MD 28 APR 2032		(164,732)
CCP IRS P EUR006M R 0.015915% FX MD 13 MAY 2052		(255,335)
CCP IRS P EUR006M R 0.016155% FX MD 10 MAY 2052		(127,137)
CCP IRS P EUR006M R 0.016235% FX MD 13 MAY 2052		(21,798)
CCP IRS P EUR006M R 0.01638% FX MD 13 MAY 2052		(11,509)
CCP IRS P EUR006M R 0.016535% FX MD 13 MAY 2052		(17,701)
CCP IRS P EUR006M R 0.016585% FX MD 13 MAY 2052		(15,979)
CCP IRS P EUR006M R 0.01669% FX MD 13 MAY 2052		(4,723)
CCP IRS P EUR006M R 0.01684% FX MD 13 MAY 2052		(15,405)
CCP IRS P EUR006M R 0.01685% FX MD 13 MAY 2052		(9,229)
CCP IRS P EUR006M R 0.016865% FX MD 13 MAY 2052		(6,139)
CCP IRS P EUR006M R 0.017285% FX MD 03 JUN 2052		(482,731)
CCP IRS P EUR006M R 0.017485% FX MD 03 JUN 2052		(369,910)
CCP IRS P EUR006M R 0.0175% FX MD 03 JUN 2052		(369,013)
CCP IRS P EUR006M R 0.017545% FX MD 03 JUN 2052		(269,559)
CCP IRS P EUR006M R 0.01788% FX MD 03 JUN 2052		(210,397)
CCP IRS P EUR006M R 0.018% FX MD 06 JUN 2052		(339,380)
CCP IRS P EUR006M R 0.0338 FX MD 28 SEP 2028		272,556
CCP IRS P EUR006M R 0.034615 FX MD 24 OCT 2028		511,575
CCP IRS P IN00O/N R 0.0402% FL MD 27 MAY 2025	(2,859)	
CCP IRS P IN00O/N R 0.0402% FX MD 27 MAY 2025		(1,248)
CCP IRS P IN00O/N R 0.040275% FL MD 28 MAY 2025	(13,745)	
CCP IRS P IN00O/N R 0.040275% FX MD 28 MAY 2025		(6,002)
CCP IRS P IN00O/N R 0.0403% FL MD 02 JUN 2025	(7,784)	
CCP IRS P IN00O/N R 0.0403% FL MD 27 MAY 2025	(7,655)	
CCP IRS P IN00O/N R 0.0403% FX MD 02 JUN 2025		(3,408)
CCP IRS P IN00O/N R 0.0403% FX MD 27 MAY 2025		(3,339)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P IN00O/N R 0.0404% FL MD 02 JUN 2025	(7,758)	
CCP IRS P IN00O/N R 0.0404% FX MD 02 JUN 2025		(3,394)
CCP IRS P IN00O/N R 0.04095% FL MD 29 MAY 2025	(6,283)	
CCP IRS P IN00O/N R 0.04095% FX MD 29 MAY 2025		(2,728)
CCP IRS P IN00O/N R 0.0411% FL MD 02 JUN 2025	(8,516)	
CCP IRS P IN00O/N R 0.0411% FX MD 02 JUN 2025		(3,700)
CCP IRS P IN00O/N R 0.04128% FL MD 03 JUN 2025	(16,247)	
CCP IRS P IN00O/N R 0.04128% FX MD 03 JUN 2025		(6,657)
CCP IRS P IN00O/N R 0.04136% FL MD 04 JUN 2025	(16,226)	
CCP IRS P IN00O/N R 0.04136% FX MD 04 JUN 2025		(7,041)
CCP IRS P IN00O/N R 0.04146% FL MD 03 JUN 2025	(15,243)	
CCP IRS P IN00O/N R 0.04146% FX MD 03 JUN 2025		(6,603)
CCP IRS P IN00O/N R 0.04953% FL MD 11 MAY 2026	(32,284)	
CCP IRS P IN00O/N R 0.04953% FX MD 11 MAY 2026		(13,625)
CCP IRS P IN00O/N R 0.04961% FL MD 11 MAY 2026	(32,150)	
CCP IRS P IN00O/N R 0.04961% FX MD 11 MAY 2026		(13,536)
CCP IRS P IN00O/N R 0.04963% FL MD 11 MAY 2026	(32,126)	
CCP IRS P IN00O/N R 0.04963% FX MD 11 MAY 2026		(13,518)
CCP IRS P IN00O/N R 0.04966% FL MD 11 MAY 2026	(32,071)	
CCP IRS P IN00O/N R 0.04966% FX MD 11 MAY 2026		(13,482)
CCP IRS P IN00O/N R 0.049661% FL MD 11 MAY 2026	(32,069)	
CCP IRS P IN00O/N R 0.049661% FX MD 11 MAY 2026		(13,481)
CCP IRS P IN00O/N R 0.049732% FL MD 11 MAY 2026	(48,879)	
CCP IRS P IN00O/N R 0.049732% FX MD 11 MAY 2026		(20,503)
CCP IRS P IN00O/N R 0.04976% FL MD 11 MAY 2026	(9,537)	
CCP IRS P IN00O/N R 0.04976% FX MD 11 MAY 2026		(3,997)
CCP IRS P IN00O/N R 0.049762% FL MD 11 MAY 2026	(33,777)	
CCP IRS P IN00O/N R 0.049762% FX MD 11 MAY 2026		(14,156)
CCP IRS P IN00O/N R 0.049823% FL MD 11 MAY 2026	(869)	
CCP IRS P IN00O/N R 0.049823% FX MD 11 MAY 2026		(364)
CCP IRS P IN00O/N R 0.04987% FL MD 11 MAY 2026	(445)	
CCP IRS P IN00O/N R 0.04987% FX MD 11 MAY 2026		(186)
CCP IRS P IN00O/N R 0.0499% FL MD 11 MAY 2026	(3,501)	
CCP IRS P IN00O/N R 0.0499% FX MD 11 MAY 2026		(1,461)
CCP IRS P IN00O/N R 0.05016% FL MD 07 MAY 2026	(29,496)	
CCP IRS P IN00O/N R 0.05016% FX MD 07 MAY 2026		(12,200)
CCP IRS P IN00O/N R 0.050211% FL MD 07 MAY 2026	(29,405)	
CCP IRS P IN00O/N R 0.050211% FX MD 07 MAY 2026		(12,142)
CCP IRS P IN00O/N R 0.050221% FL MD 07 MAY 2026	(29,398)	
CCP IRS P IN00O/N R 0.050221% FX MD 07 MAY 2026		(12,135)
CCP IRS P IN00O/N R 0.05036% FL MD 07 MAY 2026	(29,198)	
CCP IRS P IN00O/N R 0.05036% FX MD 07 MAY 2026		(11,998)
CCP IRS P IN00O/N R 0.05041% FL MD 07 MAY 2026	(29,116)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P IN00O/N R 0.05041% FX MD 07 MAY 2026		(11,945)
CCP IRS P IN00O/N R 0.050431% FL MD 07 MAY 2026	(29,092)	
CCP IRS P IN00O/N R 0.050431% FX MD 07 MAY 2026		(11,927)
CCP IRS P IN00O/N R 0.05046% FL MD 07 MAY 2026	(29,042)	
CCP IRS P IN00O/N R 0.05046% FX MD 07 MAY 2026		(11,895)
CCP IRS P IN00O/N R 0.050461% FL MD 07 MAY 2026	(29,048)	
CCP IRS P IN00O/N R 0.050461% FX MD 07 MAY 2026		(11,897)
CCP IRS P IN00O/N R 0.0505% FL MD 15 JUN 2026	(89,295)	
CCP IRS P IN00O/N R 0.0505% FX MD 15 JUN 2026		(36,755)
CCP IRS P IN00O/N R 0.050531% FL MD 07 MAY 2026	(28,936)	
CCP IRS P IN00O/N R 0.050531% FX MD 07 MAY 2026		(11,823)
CCP IRS P IN00O/N R 0.050661% FL MD 07 MAY 2026	(28,742)	
CCP IRS P IN00O/N R 0.050661% FX MD 07 MAY 2026		(11,692)
CCP IRS P IN00O/N R 0.0507% FL MD 18 MAY 2026	(15,468)	
CCP IRS P IN00O/N R 0.0507% FX MD 18 MAY 2026		(6,293)
CCP IRS P IN00O/N R 0.0508% FL MD 07 MAY 2026	(55,896)	
CCP IRS P IN00O/N R 0.0508% FX MD 07 MAY 2026		(22,629)
CCP IRS P IN00O/N R 0.050962% FL MD 06 MAY 2026	(22,825)	
CCP IRS P IN00O/N R 0.050962% FX MD 06 MAY 2026		(9,185)
CCP IRS P IN00O/N R 0.050966% FL MD 06 MAY 2026	(49,025)	
CCP IRS P IN00O/N R 0.050966% FX MD 06 MAY 2026		(19,725)
CCP IRS P IN00O/N R 0.05099% FL MD 06 MAY 2026	(13,288)	
CCP IRS P IN00O/N R 0.05099% FX MD 06 MAY 2026		(5,342)
CCP IRS P IN00O/N R 0.051033% FL MD 06 MAY 2026	(1,989)	
CCP IRS P IN00O/N R 0.051033% FX MD 06 MAY 2026		(798)
CCP IRS P IN00O/N R 0.051162% FL MD 06 MAY 2026	(21)	
CCP IRS P IN00O/N R 0.051162% FX MD 06 MAY 2026		(9)
CCP IRS P IN00O/N R 0.051321% FL MD 06 MAY 2026	(21)	
CCP IRS P IN00O/N R 0.051321% FX MD 06 MAY 2026		(8)
CCP IRS P IN00O/N R 0.051375% FL MD 30 APR 2026	(102,346)	
CCP IRS P IN00O/N R 0.051375% FX MD 30 APR 2026		(40,523)
CCP IRS P IN00O/N R 0.051382% FL MD 05 MAY 2026	(332)	
CCP IRS P IN00O/N R 0.051382% FX MD 05 MAY 2026		(132)
CCP IRS P IN00O/N R 0.0514% FL MD 05 MAY 2026	(530)	
CCP IRS P IN00O/N R 0.0514% FX MD 05 MAY 2026		(210)
CCP IRS P IN00O/N R 0.051421% FL MD 05 MAY 2026	(7)	
CCP IRS P IN00O/N R 0.051421% FX MD 05 MAY 2026		(3)
CCP IRS P IN00O/N R 0.05143% FL MD 15 SEP 2026	(1,321,906)	
CCP IRS P IN00O/N R 0.05143% FX MD 15 SEP 2026		(536,595)
CCP IRS P IN00O/N R 0.051431% FL MD 05 MAY 2026	(14)	
CCP IRS P IN00O/N R 0.051431% FX MD 05 MAY 2026		(6)
CCP IRS P IN00O/N R 0.051433% FL MD 04 MAY 2026	(122,765)	
CCP IRS P IN00O/N R 0.051433% FX MD 04 MAY 2026		(48,539)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P IN00O/N R 0.05144% FL MD 05 MAY 2026	(7)	
CCP IRS P IN00O/N R 0.05144% FX MD 05 MAY 2026		(3)
CCP IRS P IN00O/N R 0.051466% FL MD 05 MAY 2026	(14)	
CCP IRS P IN00O/N R 0.051466% FX MD 05 MAY 2026		(6)
CCP IRS P IN00O/N R 0.05149% FL MD 05 MAY 2026	(14)	
CCP IRS P IN00O/N R 0.05149% FX MD 05 MAY 2026		(6)
CCP IRS P IN00O/N R 0.0515% FL MD 06 MAY 2026	(1,708)	
CCP IRS P IN00O/N R 0.0515% FX MD 06 MAY 2026		(674)
CCP IRS P IN00O/N R 0.051525% FL MD 04 MAY 2026	(2,222)	
CCP IRS P IN00O/N R 0.051525% FX MD 04 MAY 2026		(875)
CCP IRS P IN00O/N R 0.05156% FL MD 05 MAY 2026	(7)	
CCP IRS P IN00O/N R 0.05156% FX MD 05 MAY 2026		(3)
CCP IRS P IN00O/N R 0.05159% FL MD 05 MAY 2026	(7)	
CCP IRS P IN00O/N R 0.05159% FX MD 05 MAY 2026		(3)
CCP IRS P IN00O/N R 0.053005% 5.301% 1 OCT 2026		(72,290)
CCP IRS P IN00O/N R 0.053005% VAR RT 1 OCT 2026	(190,929)	
CCP IRS P IN00O/N R 0.0546% FL MD 13 OCT 2026	(236,495)	
CCP IRS P IN00O/N R 0.0546% FX MD 13 OCT 2026		(81,455)
CCP IRS P IN00O/N R 0.054675% FL MD 19 OCT 2026	(101,359)	
CCP IRS P IN00O/N R 0.054675% FX MD 19 OCT 2026		(34,537)
CCP IRS P IN00O/N R 0.05503% FL MD 14 OCT 2026	(90,792)	
CCP IRS P IN00O/N R 0.05503% FX MD 14 OCT 2026		(30,293)
CCP IRS P IN00O/N R 0.05515% FL MD 14 OCT 2026	(90,065)	
CCP IRS P IN00O/N R 0.05515% FX MD 14 OCT 2026		(29,772)
CCP IRS P IN00O/N R 0.05545% FL MD 13 OCT 2026	(149,451)	
CCP IRS P IN00O/N R 0.05545% FX MD 13 OCT 2026		(48,230)
CCP IRS P IN00O/N R 0.0559% FL MD 13 OCT 2026	(201,885)	
CCP IRS P IN00O/N R 0.0559% FX MD 13 OCT 2026		(62,618)
CCP IRS P IN00O/N R 0.05656% FL MD 02 NOV 2026	(88,636)	
CCP IRS P IN00O/N R 0.05656% FX MD 02 NOV 2026		(25,525)
CCP IRS P IN00O/N R 0.0566% 5.660% 3 NOV 2026		(279,182)
CCP IRS P IN00O/N R 0.0566% VAR RT 3 NOV 2026	(973,831)	
CCP IRS P IN00O/N R 0.05661% FL MD 02 NOV 2026	(88,300)	
CCP IRS P IN00O/N R 0.05661% FX MD 02 NOV 2026		(25,287)
CCP IRS P IN00O/N R 0.05677% FL MD 02 NOV 2026	(93,061)	
CCP IRS P IN00O/N R 0.05677% FX MD 02 NOV 2026		(26,172)
CCP IRS P IN00O/N R 0.0568025% FL MD 02 NOV 2026	(92,843)	
CCP IRS P IN00O/N R 0.0568025% FX MD 02 NOV 2026		(26,011)
CCP IRS P IN00O/N R 0.05998 FL MD 06 JUN 2028	(22,771)	
CCP IRS P IN00O/N R 0.05998 FX MD 06 JUN 2028		(423,485)
CCP IRS P IN00O/N R 0.06005 FX MD 15 MAY 2028	122,747	(417,787)
CCP IRS P IN00O/N R 0.06015 FX MD 10 MAY 2028	44,231	(573,540)
CCP IRS P IN00O/N R 0.0603 FL MD 26 MAY 2028	(15,102)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P IN00O/N R 0.0603 FX MD 26 MAY 2028		(328,535)
CCP IRS P IN00O/N R 0.06045 FX MD 25 MAY 2028	111,914	(362,067)
CCP IRS P IN00O/N R 0.061045 FX MD 25 APR 2028		(14,572)
CCP IRS P IN00O/N R 0.0611 FL MD 13 APR 2028	(15,817)	
CCP IRS P IN00O/N R 0.0611 FX MD 13 APR 2028		(106,943)
CCP IRS P IN00O/N R 0.0617 FL MD 28 MAR 2028	(116,419)	
CCP IRS P IN00O/N R 0.0617 FX MD 28 MAR 2028		29,256
CCP IRS P IN00O/N R 0.06335 FX MD 06 JUL 2028	65,154	660,291
CCP IRS P IN00O/N R 0.0662 FL MD 18 AUG 2028	(519,157)	
CCP IRS P IN00O/N R 0.0662 FX MD 18 AUG 2028		1,863,270
CCP IRS P IN00O/N R 0.066955 FX MD 15 SEP 2028		4,083
CCP IRS P IN00O/N R 0.067095 FX MD 18 SEP 2028		40,061
CCP IRS P IN00O/N R 0.067935 FX MD 20 SEP 2028		178,824
CCP IRS P IN00O/N R 0.068025 FL MD 04 OCT 2028	(330,142)	
CCP IRS P IN00O/N R 0.068025 FX MD 04 OCT 2028		2,090,452
CCP IRS P JIBA3M R 0.090025 FX MD 19 OCT 2028		1,211
CCP IRS P JIBA3M R 0.092915 FX MD 26 JUL 2033		1,401
CCP IRS P KWCDC R 0.0155% FL MD 04 AUG 2031	(210,894)	
CCP IRS P KWCDC R 0.0155% FL MD 29 JUL 2031	(485,194)	
CCP IRS P KWCDC R 0.0155% FX MD 04 AUG 2031	1	(119,955)
CCP IRS P KWCDC R 0.0155% FX MD 29 JUL 2031	1	(275,179)
CCP IRS P KWCDC R 0.015575% FL MD 04 AUG 2031	(321,826)	
CCP IRS P KWCDC R 0.015575% FX MD 04 AUG 2031	1	(182,591)
CCP IRS P KWCDC R 0.015625% FL MD 05 AUG 2031	(177,086)	
CCP IRS P KWCDC R 0.015625% FX MD 05 AUG 2031	1	(100,478)
CCP IRS P KWCDC R 0.015725% FL MD 19 AUG 2031	(798,137)	
CCP IRS P KWCDC R 0.015725% FX MD 19 AUG 2031	1	(455,112)
CCP IRS P KWCDC R 0.0158% FL MD 18 AUG 2031	(89,546)	
CCP IRS P KWCDC R 0.0158% FX MD 18 AUG 2031	1	(50,908)
CCP IRS P KWCDC R 0.01585% FL MD 18 AUG 2031	(89,449)	
CCP IRS P KWCDC R 0.01585% FX MD 18 AUG 2031	1	(50,776)
CCP IRS P KWCDC R 0.015925% FL MD 18 AUG 2031	(96,658)	
CCP IRS P KWCDC R 0.015925% FX MD 18 AUG 2031	1	(54,744)
CCP IRS P KWCDC R 0.01595% FL MD 18 AUG 2031	(134,186)	
CCP IRS P KWCDC R 0.01595% FX MD 18 AUG 2031	1	(75,941)
CCP IRS P KWCDC R 0.01605% FL MD 23 APR 2031	(409,329)	
CCP IRS P KWCDC R 0.01605% FX MD 23 APR 2031	1	(225,896)
CCP IRS P KWCDC R 0.0161% FL MD 16 JUL 2031	(907,411)	
CCP IRS P KWCDC R 0.0161% FL MD 22 APR 2031	(161,407)	
CCP IRS P KWCDC R 0.0161% FX MD 16 JUL 2031	1	(502,920)
CCP IRS P KWCDC R 0.0161% FX MD 22 APR 2031	1	(88,822)
CCP IRS P KWCDC R 0.0162625% FL MD 18 AUG 2031	(822,762)	
CCP IRS P KWCDC R 0.0162625% FX MD 18 AUG 2031	1	(460,726)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P KWCDC R 0.0163% FL MD 11 AUG 2031	(20,656)	
CCP IRS P KWCDC R 0.0163% FX MD 11 AUG 2031	1	(11,510)
CCP IRS P KWCDC R 0.01645% FL MD 28 APR 2031	(231,447)	
CCP IRS P KWCDC R 0.01645% FX MD 28 APR 2031	1	(126,243)
CCP IRS P KWCDC R 0.0165% FL MD 14 JUL 2031	(266,479)	
CCP IRS P KWCDC R 0.0165% FL MD 15 JUL 2031	(253,249)	
CCP IRS P KWCDC R 0.0165% FX MD 14 JUL 2031	1	(146,283)
CCP IRS P KWCDC R 0.0165% FX MD 15 JUL 2031	1	(138,371)
CCP IRS P KWCDC R 0.01658% FL MD 14 JUL 2031	(500,199)	
CCP IRS P KWCDC R 0.01658% FX MD 14 JUL 2031	1	(272,374)
CCP IRS P KWCDC R 0.016675% FL MD 21 JUL 2031	(982,600)	
CCP IRS P KWCDC R 0.016675% FX MD 21 JUL 2031	1	(546,187)
CCP IRS P KWCDC R 0.01678% FL MD 14 JUL 2031	(316,306)	
CCP IRS P KWCDC R 0.01678% FX MD 14 JUL 2031	1	(171,990)
CCP IRS P KWCDC R 0.0169% FL MD 28 APR 2031	(326,628)	
CCP IRS P KWCDC R 0.0169% FX MD 28 APR 2031	1	(175,395)
CCP IRS P KWCDC R 0.01695% FL MD 16 JUN 2031	(462,442)	
CCP IRS P KWCDC R 0.01695% FL MD 19 MAR 2031	(2,401,822)	
CCP IRS P KWCDC R 0.01695% FX MD 16 JUN 2031	1	(254,684)
CCP IRS P KWCDC R 0.01695% FX MD 19 MAR 2031	1	(1,312,665)
CCP IRS P KWCDC R 0.016975% FL MD 17 MAR 2031	(5,585)	
CCP IRS P KWCDC R 0.016975% FX MD 17 MAR 2031		(3,049)
CCP IRS P KWCDC R 0.01705% FL MD 10 SEP 2031	(301,966)	
CCP IRS P KWCDC R 0.01705% FX MD 10 SEP 2031	1	(167,117)
CCP IRS P KWCDC R 0.01706% FL MD 29 APR 2031	(231,501)	
CCP IRS P KWCDC R 0.01706% FX MD 29 APR 2031	1	(123,610)
CCP IRS P KWCDC R 0.01708% FL MD 25 JUN 2031	(348,776)	
CCP IRS P KWCDC R 0.01708% FX MD 25 JUN 2031	1	(192,229)
CCP IRS P KWCDC R 0.01712% FL MD 30 APR 2031	(132,322)	
CCP IRS P KWCDC R 0.01712% FX MD 30 APR 2031	1	(70,516)
CCP IRS P KWCDC R 0.01715% FL MD 07 MAY 2031	(264,463)	
CCP IRS P KWCDC R 0.01715% FX MD 07 MAY 2031	1	(141,609)
CCP IRS P KWCDC R 0.01718% FL MD 09 SEP 2031	(57,686)	
CCP IRS P KWCDC R 0.01718% FX MD 09 SEP 2031	1	(31,777)
CCP IRS P KWCDC R 0.01725% FL MD 21 MAY 2031	(320,208)	
CCP IRS P KWCDC R 0.01725% FX MD 21 MAY 2031	1	(172,335)
CCP IRS P KWCDC R 0.01727% FL MD 12 MAY 2031	(908,318)	
CCP IRS P KWCDC R 0.01727% FX MD 12 MAY 2031	1	(485,215)
CCP IRS P KWCDC R 0.017275% FL MD 13 MAY 2031	(220,867)	
CCP IRS P KWCDC R 0.017275% FX MD 13 MAY 2031	1	(118,261)
CCP IRS P KWCDC R 0.0173% FL MD 15 SEP 2031	(433,722)	
CCP IRS P KWCDC R 0.0173% FL MD 29 MAY 2031	(218,400)	
CCP IRS P KWCDC R 0.0173% FX MD 15 SEP 2031	1	(238,250)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P KWCDC R 0.0173% FX MD 29 MAY 2031	1	(117,622)
CCP IRS P KWCDC R 0.01731% FL MD 12 MAY 2031	(549,628)	
CCP IRS P KWCDC R 0.01731% FX MD 12 MAY 2031	1	(293,329)
CCP IRS P KWCDC R 0.017325% FL MD 06 MAY 2031	(221,901)	
CCP IRS P KWCDC R 0.017325% FX MD 06 MAY 2031	1	(117,745)
CCP IRS P KWCDC R 0.01735% FL MD 02 JUN 2031	(218,006)	
CCP IRS P KWCDC R 0.01735% FL MD 17 MAR 2031	(636,118)	
CCP IRS P KWCDC R 0.01735% FL MD 20 MAY 2031	(235,596)	
CCP IRS P KWCDC R 0.01735% FL MD 24 MAR 2031	(1,026,673)	
CCP IRS P KWCDC R 0.01735% FX MD 02 JUN 2031	1	(117,423)
CCP IRS P KWCDC R 0.01735% FX MD 17 MAR 2031	1	(342,238)
CCP IRS P KWCDC R 0.01735% FX MD 20 MAY 2031	1	(126,328)
CCP IRS P KWCDC R 0.01735% FX MD 24 MAR 2031	1	(554,130)
CCP IRS P KWCDC R 0.017375% FL MD 09 JUN 2031	(139,494)	
CCP IRS P KWCDC R 0.017375% FX MD 09 JUN 2031	1	(75,582)
CCP IRS P KWCDC R 0.01745% FL MD 16 SEP 2031	(254,070)	
CCP IRS P KWCDC R 0.01745% FX MD 16 SEP 2031	1	(138,895)
CCP IRS P KWCDC R 0.017475% FL MD 09 JUN 2031	(1,389,280)	
CCP IRS P KWCDC R 0.017475% FL MD 24 MAR 2031	(1,021,357)	
CCP IRS P KWCDC R 0.017475% FX MD 09 JUN 2031	1	(748,244)
CCP IRS P KWCDC R 0.017475% FX MD 24 MAR 2031	1	(548,791)
CCP IRS P KWCDC R 0.01755% FL MD 24 MAR 2031	(1,015,599)	
CCP IRS P KWCDC R 0.01755% FX MD 24 MAR 2031	1	(544,211)
CCP IRS P KWCDC R 0.01765% FL MD 15 SEP 2031	(128,276)	
CCP IRS P KWCDC R 0.01765% FX MD 15 SEP 2031	1	(69,594)
CCP IRS P KWCDC R 0.017675% FL MD 29 DEC 2031	(259,587)	
CCP IRS P KWCDC R 0.017675% FL MD 30 JUN 2031	(789,229)	
CCP IRS P KWCDC R 0.017675% FX MD 29 DEC 2031	1	(143,696)
CCP IRS P KWCDC R 0.017675% FX MD 30 JUN 2031	1	(426,221)
CCP IRS P KWCDC R 0.0177% FL MD 01 JUL 2031	(287,566)	
CCP IRS P KWCDC R 0.0177% FX MD 01 JUL 2031	1	(155,418)
CCP IRS P KWCDC R 0.017725% FL MD 04 JUN 2031	(185,462)	
CCP IRS P KWCDC R 0.017725% FL MD 30 JUN 2031	(821,417)	
CCP IRS P KWCDC R 0.017725% FX MD 04 JUN 2031	1	(98,797)
CCP IRS P KWCDC R 0.017725% FX MD 30 JUN 2031	1	(442,910)
CCP IRS P KWCDC R 0.017825% FL MD 24 SEP 2031	(1,090,254)	
CCP IRS P KWCDC R 0.017825% FX MD 24 SEP 2031	1	(590,582)
CCP IRS P KWCDC R 0.01785% FL MD 24 SEP 2031	(1,216,682)	
CCP IRS P KWCDC R 0.01785% FX MD 24 SEP 2031	1	(658,451)
CCP IRS P KWCDC R 0.0179% FL MD 09 JUN 2031	(921,979)	
CCP IRS P KWCDC R 0.0179% FX MD 09 JUN 2031	1	(488,487)
CCP IRS P KWCDC R 0.01797% FL MD 24 SEP 2031	(1,210,751)	
CCP IRS P KWCDC R 0.01797% FX MD 24 SEP 2031	1	(652,276)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P KWCDC R 0.01801% FL MD 03 JUN 2031	(1,317,058)	
CCP IRS P KWCDC R 0.01801% FX MD 03 JUN 2031	1	(693,844)
CCP IRS P KWCDC R 0.018025% FL MD 23 SEP 2031	(553,111)	
CCP IRS P KWCDC R 0.018025% FX MD 23 SEP 2031	1	(296,985)
CCP IRS P KWCDC R 0.01855% FL MD 29 SEP 2031	(1,316,927)	
CCP IRS P KWCDC R 0.01855% FX MD 29 SEP 2031	1	(693,997)
CCP IRS P KWCDC R 0.01858% FL MD 29 SEP 2031	(1,314,585)	
CCP IRS P KWCDC R 0.01858% FX MD 29 SEP 2031	1	(691,907)
CCP IRS P KWCDC R 0.018775% FL MD 29 SEP 2031	(1,033,347)	
CCP IRS P KWCDC R 0.018775% FX MD 29 SEP 2031	1	(539,610)
CCP IRS P KWCDC R 0.0188% FL MD 29 SEP 2031	(1,032,112)	
CCP IRS P KWCDC R 0.0188% FX MD 29 SEP 2031	1	(538,394)
CCP IRS P KWCDC R 0.01886% FL MD 29 SEP 2031	(1,029,149)	
CCP IRS P KWCDC R 0.01886% FX MD 29 SEP 2031	1	(535,474)
CCP IRS P KWCDC R 0.0189% FL MD 05 JAN 2032	(978,586)	
CCP IRS P KWCDC R 0.0189% FX MD 05 JAN 2032	1	(515,588)
CCP IRS P KWCDC R 0.018975% FL MD 29 SEP 2031	(1,021,562)	
CCP IRS P KWCDC R 0.018975% FX MD 29 SEP 2031	1	(528,891)
CCP IRS P KWCDC R 0.01905% FL MD 05 JAN 2032	(971,830)	
CCP IRS P KWCDC R 0.01905% FL MD 29 SEP 2031	(1,018,701)	
CCP IRS P KWCDC R 0.01905% FX MD 05 JAN 2032	1	(508,726)
CCP IRS P KWCDC R 0.01905% FX MD 29 SEP 2031	1	(525,680)
CCP IRS P KWCDC R 0.0191% FL MD 06 OCT 2031	(1,196,247)	
CCP IRS P KWCDC R 0.0191% FX MD 06 OCT 2031	1	(616,973)
CCP IRS P KWCDC R 0.01915% FL MD 06 OCT 2031	(796,801)	
CCP IRS P KWCDC R 0.01915% FX MD 06 OCT 2031	1	(410,065)
CCP IRS P KWCDC R 0.01935% FL MD 06 OCT 2031	(1,233,247)	
CCP IRS P KWCDC R 0.01935% FX MD 06 OCT 2031	1	(630,284)
CCP IRS P KWCDC R 0.019475% FL MD 06 OCT 2031	(1,226,402)	
CCP IRS P KWCDC R 0.019475% FX MD 06 OCT 2031	1	(623,176)
CCP IRS P KWCDC R 0.019525% FL MD 18 NOV 2031	(114,785)	
CCP IRS P KWCDC R 0.019525% FX MD 18 NOV 2031	1	(58,624)
CCP IRS P KWCDC R 0.019625% FL MD 05 JAN 2032	(1,065,168)	
CCP IRS P KWCDC R 0.019625% FX MD 05 JAN 2032	1	(542,894)
CCP IRS P KWCDC R 0.019775% FL MD 06 JAN 2032	(516,625)	
CCP IRS P KWCDC R 0.019775% FX MD 06 JAN 2032	1	(261,278)
CCP IRS P KWCDC R 0.0199% FL MD 05 JAN 2032	(1,050,760)	
CCP IRS P KWCDC R 0.0199% FX MD 05 JAN 2032	1	(528,471)
CCP IRS P KWCDC R 0.01995% FL MD 14 OCT 2031	(1,001,032)	
CCP IRS P KWCDC R 0.01995% FX MD 14 OCT 2031	1	(497,789)
CCP IRS P KWCDC R 0.02% FL MD 14 OCT 2031	(993,732)	
CCP IRS P KWCDC R 0.02% FX MD 14 OCT 2031	1	(495,279)
CCP IRS P KWCDC R 0.020025% FL MD 07 OCT 2031	(1,116,904)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P KWCDC R 0.020025% FX MD 07 OCT 2031	1	(552,567)
CCP IRS P KWCDC R 0.0201% FL MD 20 OCT 2031	(1,026,351)	
CCP IRS P KWCDC R 0.0201% FX MD 20 OCT 2031	1	(507,119)
CCP IRS P KWCDC R 0.02015% FL MD 20 OCT 2031	(1,041,642)	
CCP IRS P KWCDC R 0.02015% FX MD 20 OCT 2031	1	(513,479)
CCP IRS P KWCDC R 0.020225% FL MD 20 OCT 2031	(1,017,763)	
CCP IRS P KWCDC R 0.020225% FX MD 20 OCT 2031	1	(499,641)
CCP IRS P KWCDC R 0.02025% FL MD 07 OCT 2031	(1,103,793)	
CCP IRS P KWCDC R 0.02025% FX MD 07 OCT 2031	1	(539,788)
CCP IRS P KWCDC R 0.020275% FL MD 15 OCT 2031	(761,484)	
CCP IRS P KWCDC R 0.020275% FX MD 15 OCT 2031	1	(372,591)
CCP IRS P KWCDC R 0.0202755% FL MD 20 OCT 2031	(1,138,770)	
CCP IRS P KWCDC R 0.0202755% FX MD 20 OCT 2031	1	(557,706)
CCP IRS P KWCDC R 0.0203005% FL MD 20 OCT 2031	(1,138,341)	
CCP IRS P KWCDC R 0.0203005% FX MD 20 OCT 2031	1	(556,763)
CCP IRS P KWCDC R 0.020325% FL MD 08 OCT 2031	(874,201)	
CCP IRS P KWCDC R 0.020325% FX MD 08 OCT 2031	1	(426,031)
CCP IRS P KWCDC R 0.02035% FL MD 14 OCT 2031	(975,905)	
CCP IRS P KWCDC R 0.02035% FX MD 14 OCT 2031	1	(477,701)
CCP IRS P KWCDC R 0.02047% FL MD 14 OCT 2031	(945,689)	
CCP IRS P KWCDC R 0.02047% FX MD 14 OCT 2031	1	(457,673)
CCP IRS P KWCDC R 0.020475% FL MD 14 OCT 2031	(969,539)	
CCP IRS P KWCDC R 0.020475% FX MD 14 OCT 2031	1	(471,424)
CCP IRS P KWCDC R 0.0205% FL MD 14 OCT 2031	(944,119)	
CCP IRS P KWCDC R 0.0205% FX MD 14 OCT 2031	1	(456,169)
CCP IRS P KWCDC R 0.02055% FL MD 08 OCT 2031	(862,922)	
CCP IRS P KWCDC R 0.02055% FL MD 20 OCT 2031	(957,830)	
CCP IRS P KWCDC R 0.02055% FX MD 08 OCT 2031	1	(415,461)
CCP IRS P KWCDC R 0.02055% FX MD 20 OCT 2031	1	(462,193)
CCP IRS P KWCDC R 0.0206% FL MD 14 OCT 2031	(939,179)	
CCP IRS P KWCDC R 0.0206% FL MD 20 OCT 2031	(973,137)	
CCP IRS P KWCDC R 0.0206% FX MD 14 OCT 2031	1	(451,297)
CCP IRS P KWCDC R 0.0206% FX MD 20 OCT 2031	1	(468,288)
CCP IRS P KWCDC R 0.02064% FL MD 20 JAN 2032	(686,017)	
CCP IRS P KWCDC R 0.02064% FX MD 20 JAN 2032	1	(332,555)
CCP IRS P KWCDC R 0.02065% FL MD 14 JAN 2032	(180,122)	
CCP IRS P KWCDC R 0.02065% FL MD 14 OCT 2031	(964,709)	
CCP IRS P KWCDC R 0.02065% FX MD 14 JAN 2032	1	(87,159)
CCP IRS P KWCDC R 0.02065% FX MD 14 OCT 2031	1	(462,313)
CCP IRS P KWCDC R 0.0208% FL MD 07 JAN 2032	(419,857)	
CCP IRS P KWCDC R 0.0208% FL MD 20 OCT 2031	(962,887)	
CCP IRS P KWCDC R 0.0208% FX MD 07 JAN 2032	1	(201,200)
CCP IRS P KWCDC R 0.0208% FX MD 20 OCT 2031	1	(458,177)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P KWCDC R 0.0209% FL MD 21 OCT 2031	(148,271)	
CCP IRS P KWCDC R 0.0209% FX MD 21 OCT 2031	1	(67,532)
CCP IRS P KWCDC R 0.021825% FL MD 26 JAN 2032	(617,604)	
CCP IRS P KWCDC R 0.021825% FX MD 26 JAN 2032	1	(275,353)
CCP IRS P KWCDC R 0.021925% FL MD 26 JAN 2032	(341,252)	
CCP IRS P KWCDC R 0.021925% FX MD 26 JAN 2032	1	(147,442)
CCP IRS P KWCDC R 0.0227% FL MD 04 MAR 2032	(404,387)	
CCP IRS P KWCDC R 0.0227% FX MD 04 MAR 2032	1	(171,225)
CCP IRS P KWCDC R 0.02286% FL MD 08 MAR 2032	(1,095,638)	
CCP IRS P KWCDC R 0.02286% FX MD 08 MAR 2032	1	(461,366)
CCP IRS P KWCDC R 0.023% FL MD 08 MAR 2032	(598,757)	
CCP IRS P KWCDC R 0.023% FX MD 08 MAR 2032	1	(249,227)
CCP IRS P KWCDC R 0.02381% FL MD 23 FEB 2032	(76,055)	
CCP IRS P KWCDC R 0.02381% FX MD 23 FEB 2032		(29,334)
CCP IRS P KWCDC R 0.02393% FL MD 22 MAR 2032	(360,113)	
CCP IRS P KWCDC R 0.02393% FX MD 22 MAR 2032	1	(137,567)
CCP IRS P KWCDC R 0.02415% FL MD 22 MAR 2032	(793,343)	
CCP IRS P KWCDC R 0.02415% FX MD 22 MAR 2032	1	(295,972)
CCP IRS P KWCDC R 0.0249% FL MD 23 MAR 2032	(401,367)	
CCP IRS P KWCDC R 0.0249% FX MD 23 MAR 2032	1	(136,808)
CCP IRS P NIBOR6M R 0.040705 FX MD 20 SEP 2033		7,512
CCP IRS P PRIB06M R 0.0136% FL MD 13 SEP 2029	(249,298)	
CCP IRS P PRIB06M R 0.0136% FX MD 13 SEP 2029		(128,809)
CCP IRS P PRIB06M R 0.01536% FL MD 24 FEB 2031	(940,767)	
CCP IRS P PRIB06M R 0.01536% FX MD 24 FEB 2031		(486,866)
CCP IRS P PRIB06M R 0.0154% FL MD 18 FEB 2031	(445,939)	
CCP IRS P PRIB06M R 0.0154% FL MD 19 FEB 2031	(938,927)	
CCP IRS P PRIB06M R 0.0154% FX MD 18 FEB 2031		(229,511)
CCP IRS P PRIB06M R 0.0154% FX MD 19 FEB 2031		(483,804)
CCP IRS P PRIB06M R 0.01555% FL MD 19 FEB 2031	(935,784)	
CCP IRS P PRIB06M R 0.01555% FX MD 19 FEB 2031		(480,265)
CCP IRS P PRIB06M R 0.015675% FL MD 24 FEB 2031	(2,383,921)	
CCP IRS P PRIB06M R 0.015675% FX MD 24 FEB 2031		(1,224,506)
CCP IRS P PRIB06M R 0.0158% FL MD 25 FEB 2031	(875,627)	
CCP IRS P PRIB06M R 0.0158% FX MD 25 FEB 2031		(449,173)
CCP IRS P PRIB06M R 0.01635% FL MD 03 MAR 2031	(1,065,688)	
CCP IRS P PRIB06M R 0.01635% FX MD 03 MAR 2031		(542,314)
CCP IRS P PRIB06M R 0.016425% FL MD 17 MAR 2031	(1,065,954)	
CCP IRS P PRIB06M R 0.016425% FX MD 17 MAR 2031		(548,836)
CCP IRS P PRIB06M R 0.01643% FL MD 03 MAR 2031	(1,064,548)	
CCP IRS P PRIB06M R 0.01643% FX MD 03 MAR 2031		(540,514)
CCP IRS P PRIB06M R 0.016475% FL MD 17 MAR 2031	(1,064,069)	
CCP IRS P PRIB06M R 0.016475% FX MD 17 MAR 2031		(547,101)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P PRIB06M R 0.0167% FL MD 11 MAR 2031	(1,011,756)	
CCP IRS P PRIB06M R 0.0167% FX MD 11 MAR 2031		(515,105)
CCP IRS P PRIB06M R 0.01673% FL MD 12 MAR 2031	(875,583)	
CCP IRS P PRIB06M R 0.01673% FX MD 12 MAR 2031		(445,548)
CCP IRS P PRIB06M R 0.017425% FL MD 25 MAR 2031	(583,386)	
CCP IRS P PRIB06M R 0.017425% FX MD 25 MAR 2031		(295,257)
CCP IRS P PRIB06M R 0.0175% FL MD 24 MAR 2031	(629,406)	
CCP IRS P PRIB06M R 0.0175% FX MD 24 MAR 2031		(317,720)
CCP IRS P PRIB06M R 0.017525% FL MD 26 MAR 2031	(590,011)	
CCP IRS P PRIB06M R 0.017525% FL MD 31 MAR 2031	(624,704)	
CCP IRS P PRIB06M R 0.017525% FX MD 26 MAR 2031		(297,814)
CCP IRS P PRIB06M R 0.017525% FX MD 31 MAR 2031		(329,554)
CCP IRS P PRIB06M R 0.017575% FL MD 31 MAR 2031	(705,540)	
CCP IRS P PRIB06M R 0.017575% FX MD 31 MAR 2031		(356,941)
CCP IRS P PRIB06M R 0.01758% FL MD 31 MAR 2031	(579,274)	
CCP IRS P PRIB06M R 0.01758% FX MD 31 MAR 2031		(292,785)
CCP IRS P PRIB06M R 0.0177% FL MD 15 APR 2031	(252,568)	
CCP IRS P PRIB06M R 0.0177% FX MD 15 APR 2031		(119,866)
CCP IRS P PRIB06M R 0.01781% FL MD 01 APR 2031	(679,385)	
CCP IRS P PRIB06M R 0.01781% FX MD 01 APR 2031		(342,315)
CCP IRS P PRIB06M R 0.01785% FL MD 01 APR 2031	(678,549)	
CCP IRS P PRIB06M R 0.01785% FX MD 01 APR 2031		(341,474)
CCP IRS P PRIB06M R 0.018025% FL MD 09 APR 2031	(242,338)	
CCP IRS P PRIB06M R 0.018025% FX MD 09 APR 2031		(122,199)
CCP IRS P PRIB06M R 0.01815% FL MD 07 APR 2031	(416,829)	
CCP IRS P PRIB06M R 0.01815% FX MD 07 APR 2031		(208,627)
CCP IRS P PRIB06M R 0.01825% FL MD 08 APR 2031	(269,505)	
CCP IRS P PRIB06M R 0.01825% FX MD 08 APR 2031		(134,912)
CCP IRS P PRIB06M R 0.01835% FL MD 11 AUG 2031	(43,037)	
CCP IRS P PRIB06M R 0.01835% FX MD 11 AUG 2031		(20,655)
CCP IRS P PRIB06M R 0.01845% FL MD 19 MAY 2031	(408,018)	
CCP IRS P PRIB06M R 0.01845% FX MD 19 MAY 2031		(186,114)
CCP IRS P PRIB06M R 0.0186% FL MD 12 MAY 2031	(656,850)	
CCP IRS P PRIB06M R 0.0186% FX MD 12 MAY 2031		(296,062)
CCP IRS P PRIB06M R 0.018655% FL MD 07 MAY 2031	(840,278)	
CCP IRS P PRIB06M R 0.018655% FX MD 07 MAY 2031		(379,966)
CCP IRS P PRIB06M R 0.0187% FL MD 20 MAY 2031	(456,348)	
CCP IRS P PRIB06M R 0.0187% FX MD 20 MAY 2031		(206,710)
CCP IRS P PRIB06M R 0.01871% FL MD 14 MAY 2031	(466,145)	
CCP IRS P PRIB06M R 0.01871% FX MD 14 MAY 2031		(210,226)
CCP IRS P PRIB06M R 0.01873% FL MD 19 MAY 2031	(269,886)	
CCP IRS P PRIB06M R 0.01873% FX MD 19 MAY 2031		(122,026)
CCP IRS P PRIB06M R 0.0188% FL MD 12 MAY 2031	(462,900)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P PRIB06M R 0.0188% FX MD 12 MAY 2031		(207,302)
CCP IRS P PRIB06M R 0.01885% FL MD 21 MAY 2031	(419,874)	
CCP IRS P PRIB06M R 0.01885% FX MD 21 MAY 2031		(189,551)
CCP IRS P PRIB06M R 0.0189% FL MD 06 MAY 2031	(1,012,785)	
CCP IRS P PRIB06M R 0.0189% FX MD 06 MAY 2031		(452,951)
CCP IRS P PRIB06M R 0.01895% FL MD 13 MAY 2031	(508,084)	
CCP IRS P PRIB06M R 0.01895% FX MD 13 MAY 2031		(226,622)
CCP IRS P PRIB06M R 0.01919% FL MD 25 AUG 2031	(515,019)	
CCP IRS P PRIB06M R 0.01919% FX MD 25 AUG 2031		(243,494)
CCP IRS P PRIB06M R 0.01931% FL MD 18 AUG 2031	(886,212)	
CCP IRS P PRIB06M R 0.01931% FX MD 18 AUG 2031		(414,283)
CCP IRS P PRIB06M R 0.01933% FL MD 18 AUG 2031	(884,628)	
CCP IRS P PRIB06M R 0.01933% FX MD 18 AUG 2031		(413,244)
CCP IRS P PRIB06M R 0.01955% FL MD 18 AUG 2031	(1,719,410)	
CCP IRS P PRIB06M R 0.01955% FX MD 18 AUG 2031		(795,905)
CCP IRS P PRIB06M R 0.0198% FL MD 29 AUG 2031	(207,966)	
CCP IRS P PRIB06M R 0.0198% FX MD 29 AUG 2031		(97,958)
CCP IRS P PRIB06M R 0.02173% FL MD 15 SEP 2031	(472,861)	
CCP IRS P PRIB06M R 0.02173% FX MD 15 SEP 2031		(207,088)
CCP IRS P PRIB06M R 0.02225% FL MD 22 SEP 2031	(226,706)	
CCP IRS P PRIB06M R 0.02225% FX MD 22 SEP 2031		(97,584)
CCP IRS P PRIB06M R 0.0235% FL MD 01 OCT 2031	(287,107)	
CCP IRS P PRIB06M R 0.0235% FX MD 01 OCT 2031		(117,777)
CCP IRS P PRIB06M R 0.02511% FL MD 13 OCT 2031	(181,654)	
CCP IRS P PRIB06M R 0.02511% FX MD 13 OCT 2031		(68,388)
CCP IRS P PRIB06M R 0.0258% FL MD 20 OCT 2031	(233,624)	
CCP IRS P PRIB06M R 0.0258% FX MD 20 OCT 2031		(73,708)
CCP IRS P PRIB06M R 0.0266% FL MD 14 OCT 2031	(16,577)	
CCP IRS P PRIB06M R 0.0266% FX MD 14 OCT 2031		(5,611)
CCP IRS P PRIB06M R 0.02675% FL MD 21 OCT 2031	(378,132)	
CCP IRS P PRIB06M R 0.02675% FX MD 21 OCT 2031		(110,552)
CCP IRS P PRIB06M R 0.027875% FL MD 19 NOV 2031	(233,210)	
CCP IRS P PRIB06M R 0.027875% FX MD 19 NOV 2031		(62,618)
CCP IRS P PRIB06M R 0.0289% FL MD 19 OCT 2026	(279,121)	
CCP IRS P PRIB06M R 0.0289% FX MD 19 OCT 2026		(65,096)
CCP IRS P PRIB06M R 0.0323% FL MD 08 MAR 2032	(825,874)	
CCP IRS P PRIB06M R 0.0323% FX MD 08 MAR 2032		(110,331)
CCP IRS P PRIB06M R 0.03235% FL MD 08 MAR 2032	(761,733)	
CCP IRS P PRIB06M R 0.03235% FX MD 08 MAR 2032		(100,763)
CCP IRS P PRIB06M R 0.0325% FL MD 08 MAR 2032	(772,370)	
CCP IRS P PRIB06M R 0.0325% FX MD 08 MAR 2032		(97,126)
CCP IRS P PRIB06M R 0.032555% FL MD 08 MAR 2032	(742,262)	
CCP IRS P PRIB06M R 0.032555% FX MD 08 MAR 2032		(91,546)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P PRIB06M R 0.032995% FL MD 01 MAR 2032	(455,378)	
CCP IRS P PRIB06M R 0.032995% FX MD 01 MAR 2032		(46,268)
CCP IRS P PRIB06M R 0.0332% FL MD 02 MAR 2032	(359,277)	
CCP IRS P PRIB06M R 0.0332% FX MD 02 MAR 2032		(33,114)
CCP IRS P PRIB06M R 0.0335% FL MD 06 JAN 2032	(180,113)	
CCP IRS P PRIB06M R 0.0335% FX MD 06 JAN 2032		(11,802)
CCP IRS P PRIB06M R 0.03365% FL MD 25 FEB 2032	(211,317)	
CCP IRS P PRIB06M R 0.03365% FX MD 25 FEB 2032		(14,700)
CCP IRS P PRIB06M R 0.034475% FL MD 27 JAN 2032	(305,927)	
CCP IRS P PRIB06M R 0.034475% FX MD 27 JAN 2032		(7,071)
CCP IRS P PRIB06M R 0.0346% FL MD 09 MAR 2032	(631,520)	
CCP IRS P PRIB06M R 0.0346% FX MD 09 MAR 2032		(15,116)
CCP IRS P PRIB06M R 0.0351% FL MD 18 FEB 2032	(37,909)	
CCP IRS P PRIB06M R 0.0351% FX MD 18 FEB 2032		232
CCP IRS P PRIB06M R 0.0354% FL MD 10 MAR 2032	(376,040)	
CCP IRS P PRIB06M R 0.0354% FX MD 10 MAR 2032		7,750
CCP IRS P PRIB06M R 0.0355% FL MD 15 MAR 2032	(310,496)	
CCP IRS P PRIB06M R 0.0355% FX MD 15 MAR 2032		8,326
CCP IRS P PRIB06M R 0.041% FL MD 30 MAR 2032	(49,375)	
CCP IRS P PRIB06M R 0.041% FX MD 30 MAR 2032		24,733
CCP IRS P PRIB06M R 0.04345% FL MD 14 APR 2032	(247,869)	
CCP IRS P PRIB06M R 0.04345% FX MD 14 APR 2032		224,930
CCP IRS P PRIB06M R 0.04435% FL MD 14 APR 2032	(225,873)	
CCP IRS P PRIB06M R 0.04435% FX MD 14 APR 2032		249,113
CCP IRS P SIBCSORA R 0.0332 FX MD 20 SEP 2033		11,213
CCP IRS P SIBCSORA R 0.033425 FX MD 21 SEP 2033		7,031
CCP IRS P SIBCSORA R 0.0343 FX MD 27 SEP 2033		3,359
CCP IRS P SONIO/N R 0.00876% FL MD 16 OCT 2028	(274,495)	
CCP IRS P SONIO/N R 0.00876% FX MD 16 OCT 2028		(901,444)
CCP IRS P SONIO/N R 0.009225% FL MD 16 OCT 2028	(170,733)	
CCP IRS P SONIO/N R 0.009225% FX MD 16 OCT 2028		(604,910)
CCP IRS P SONIO/N R 0.009251% FL MD 13 OCT 2028	(91,591)	
CCP IRS P SONIO/N R 0.009251% FX MD 13 OCT 2028		(325,602)
CCP IRS P SONIO/N R 0.009459% FL MD 14 OCT 2031	(254,661)	
CCP IRS P SONIO/N R 0.009459% FX MD 14 OCT 2031		(1,292,279)
CCP IRS P SONIO/N R 0.009588% FL MD 13 OCT 2031	(266,735)	
CCP IRS P SONIO/N R 0.009588% FX MD 13 OCT 2031		(1,399,723)
CCP IRS P SONIO/N R 0.009631% FL MD 15 OCT 2031	(58,911)	
CCP IRS P SONIO/N R 0.009631% FX MD 15 OCT 2031		(312,857)
CCP IRS P SONIO/N R 0.00969% FL MD 19 OCT 2026	(117,152)	
CCP IRS P SONIO/N R 0.00969% FX MD 19 OCT 2026		(332,953)
CCP IRS P SONIO/N R 0.009741% FL MD 27 OCT 2031	(36,047)	
CCP IRS P SONIO/N R 0.009741% FX MD 27 OCT 2031		(197,786)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SONIO/N R 0.009782% FL MD 11 OCT 2028	(2,378)	
CCP IRS P SONIO/N R 0.009782% FX MD 11 OCT 2028		(9,324)
CCP IRS P SONIO/N R 0.009795% FL MD 14 OCT 2031	(539,900)	
CCP IRS P SONIO/N R 0.009795% FX MD 14 OCT 2031		(3,001,196)
CCP IRS P SONIO/N R 0.00985% FL MD 19 OCT 2028	(127,277)	
CCP IRS P SONIO/N R 0.00985% FX MD 19 OCT 2028		(507,755)
CCP IRS P SONIO/N R 0.009861% FL MD 15 OCT 2031	(311,275)	
CCP IRS P SONIO/N R 0.009861% FX MD 15 OCT 2031		(1,764,326)
CCP IRS P SONIO/N R 0.009919% FL MD 15 OCT 2031	(200,041)	
CCP IRS P SONIO/N R 0.009919% FX MD 15 OCT 2031		(1,153,676)
CCP IRS P SONIO/N R 0.010088% FL MD 13 OCT 2031	(59,044)	
CCP IRS P SONIO/N R 0.010088% FX MD 13 OCT 2031		(358,847)
CCP IRS P SONIO/N R 0.010196% FL MD 20 OCT 2051	(1,111)	
CCP IRS P SONIO/N R 0.010196% FX MD 20 OCT 2051		(16,106)
CCP IRS P SONIO/N R 0.01022% FL MD 05 JAN 2032	(1,531)	
CCP IRS P SONIO/N R 0.01022% FL MD 23 OCT 2051	(20,654)	
CCP IRS P SONIO/N R 0.01022% FX MD 05 JAN 2032		(9,888)
CCP IRS P SONIO/N R 0.01022% FX MD 23 OCT 2051		(305,740)
CCP IRS P SONIO/N R 0.0103% FL MD 20 OCT 2031	(416,377)	
CCP IRS P SONIO/N R 0.0103% FX MD 20 OCT 2031		(2,722,818)
CCP IRS P SONIO/N R 0.01044% FL MD 20 OCT 2031	(12,510)	
CCP IRS P SONIO/N R 0.01044% FX MD 20 OCT 2031		(86,111)
CCP IRS P SONIO/N R 0.010635% FL MD 26 JAN 2032	(65,458)	
CCP IRS P SONIO/N R 0.010635% FX MD 26 JAN 2032		(498,151)
CCP IRS P SONIO/N R 0.0107% FL MD 26 JAN 2032	(129,902)	
CCP IRS P SONIO/N R 0.0107% FX MD 26 JAN 2032		(1,016,736)
CCP IRS P SONIO/N R 0.010761% FL MD 13 OCT 2031	(2,883)	
CCP IRS P SONIO/N R 0.010761% FX MD 13 OCT 2031		(22,584)
CCP IRS P SONIO/N R 0.010763% FL MD 13 JAN 2032	(401,871)	
CCP IRS P SONIO/N R 0.010763% FX MD 13 JAN 2032		(3,224,834)
CCP IRS P SONIO/N R 0.010799% FL MD 15 JAN 2029	(141,640)	
CCP IRS P SONIO/N R 0.010799% FX MD 15 JAN 2029		(742,791)
CCP IRS P SONIO/N R 0.010801% FL MD 12 JAN 2032	(42,805)	
CCP IRS P SONIO/N R 0.010801% FX MD 12 JAN 2032		(349,432)
CCP IRS P SONIO/N R 0.010888% FL MD 14 JAN 2032	(25,318)	
CCP IRS P SONIO/N R 0.010888% FX MD 14 JAN 2032		(215,495)
CCP IRS P SONIO/N R 0.010894% FL MD 13 OCT 2031	(450)	
CCP IRS P SONIO/N R 0.010894% FX MD 13 OCT 2031		(3,741)
CCP IRS P SONIO/N R 0.010961% FL MD 13 OCT 2031	(2,384)	
CCP IRS P SONIO/N R 0.010961% FX MD 13 OCT 2031		(20,513)
CCP IRS P SONIO/N R 0.011034% FL MD 07 JAN 2032	(102,981)	
CCP IRS P SONIO/N R 0.011034% FX MD 07 JAN 2032		(942,096)
CCP IRS P SONIO/N R 0.011041% FL MD 13 JAN 2032	(85,345)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SONIO/N R 0.011041% FX MD 13 JAN 2032		(784,996)
CCP IRS P SONIO/N R 0.011109% FL MD 24 JAN 2029	(47,260)	
CCP IRS P SONIO/N R 0.011109% FX MD 24 JAN 2029		(274,474)
CCP IRS P SONIO/N R 0.011143% FL MD 26 JAN 2032	(271,612)	
CCP IRS P SONIO/N R 0.011143% FX MD 26 JAN 2032		(2,652,835)
CCP IRS P SONIO/N R 0.01118% FL MD 26 JAN 2032	(44,681)	
CCP IRS P SONIO/N R 0.01118% FX MD 26 JAN 2032		(445,825)
CCP IRS P SONIO/N R 0.011186% FL MD 21 JAN 2032	(100,815)	
CCP IRS P SONIO/N R 0.011186% FX MD 21 JAN 2032		(1,007,954)
CCP IRS P SONIO/N R 0.011209% FL MD 08 JAN 2029	(29,043)	
CCP IRS P SONIO/N R 0.011209% FX MD 08 JAN 2029		(172,767)
CCP IRS P SONIO/N R 0.011269% FL MD 21 JAN 2032	(186,885)	
CCP IRS P SONIO/N R 0.011269% FX MD 21 JAN 2032		(1,964,549)
CCP IRS P SONIO/N R 0.011277% FL MD 21 JAN 2032	(28,680)	
CCP IRS P SONIO/N R 0.011277% FX MD 21 JAN 2032		(302,999)
CCP IRS P SONIO/N R 0.011304% FX MD 19 FEB 2052	408	(617,765)
CCP IRS P SONIO/N R 0.011313% FL MD 12 JAN 2032	(29,743)	
CCP IRS P SONIO/N R 0.011313% FX MD 12 JAN 2032		(320,511)
CCP IRS P SONIO/N R 0.011339% FL MD 12 JAN 2032	(82,135)	
CCP IRS P SONIO/N R 0.011339% FX MD 12 JAN 2032		(900,108)
CCP IRS P SONIO/N R 0.011378% FX MD 11 OCT 2051	1,202	(418,009)
CCP IRS P SONIO/N R 0.011395% FL MD 26 JAN 2032	(59,237)	
CCP IRS P SONIO/N R 0.011395% FX MD 26 JAN 2032		(677,138)
CCP IRS P SONIO/N R 0.011449% FL MD 11 JAN 2029	(25,519)	
CCP IRS P SONIO/N R 0.011449% FX MD 11 JAN 2029		(165,990)
CCP IRS P SONIO/N R 0.011484% FL MD 12 JAN 2032	(85,542)	
CCP IRS P SONIO/N R 0.011484% FX MD 12 JAN 2032		(1,036,126)
CCP IRS P SONIO/N R 0.0115% FL MD 10 JAN 2029	(37,742)	
CCP IRS P SONIO/N R 0.0115% FX MD 10 JAN 2029		(250,239)
CCP IRS P SONIO/N R 0.01153% FL MD 22 JAN 2029	(88,484)	
CCP IRS P SONIO/N R 0.01153% FX MD 22 JAN 2029		(598,815)
CCP IRS P SONIO/N R 0.011675% FL MD 20 JAN 2032	(5,121)	
CCP IRS P SONIO/N R 0.011675% FX MD 20 JAN 2032		(72,460)
CCP IRS P SONIO/N R 0.011727% FL MD 26 JAN 2029	(81,754)	
CCP IRS P SONIO/N R 0.011727% FX MD 26 JAN 2029		(603,406)
CCP IRS P SONIO/N R 0.011745% FX MD 19 FEB 2052	13,465	(479,475)
CCP IRS P SONIO/N R 0.01177% FX MD 19 FEB 2052	10,197	(342,814)
CCP IRS P SONIO/N R 0.011916% FL MD 19 JAN 2032	(103)	
CCP IRS P SONIO/N R 0.011916% FX MD 19 JAN 2032		(1,836)
CCP IRS P SONIO/N R 0.012165% FL MD 30 JAN 2032	(2,914)	
CCP IRS P SONIO/N R 0.012165% FX MD 30 JAN 2032		(85,547)
CCP IRS P SONIO/N R 0.01224% FX MD 19 FEB 2052	914	(14,801)
CCP IRS P SONIO/N R 0.012613% FL MD 31 JAN 2029	(1,124)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SONIO/N R 0.012613% FX MD 31 JAN 2029		(15,981)
CCP IRS P SONIO/N R 0.012759% FX MD 04 FEB 2032	6	(1,400,180)
CCP IRS P SONIO/N R 0.012918% FX MD 04 FEB 2032	2,806	(256,377)
CCP IRS P SONIO/N R 0.013163% FX MD 11 MAR 2052		(104,006)
CCP IRS P SONIO/N R 0.013375% FX MD 18 FEB 2032	46,627	(1,064,650)
CCP IRS P SONIO/N R 0.013402% FX MD 09 FEB 2032	16,477	(361,994)
CCP IRS P SONIO/N R 0.013421% FL MD 05 FEB 2029	(6,881)	
CCP IRS P SONIO/N R 0.013421% FX MD 05 FEB 2029		(299,693)
CCP IRS P SONIO/N R 0.013987% FX MD 18 FEB 2032	43,270	(482,089)
CCP IRS P SONIO/N R 0.014121% FX MD 17 FEB 2032	22,064	(220,205)
CCP IRS P SONIO/N R 0.014141% FX MD 17 FEB 2032	76,586	(752,521)
CCP IRS P SONIO/N R 0.014146% FX MD 18 FEB 2032	188,967	(1,849,105)
CCP IRS P SONIO/N R 0.014227% FX MD 18 MAR 2052		(381,248)
CCP IRS P SONIO/N R 0.014408% FX MD 11 FEB 2032	208,913	(1,698,672)
CCP IRS P SONIO/N R 0.014435% FX MD 21 MAR 2052		(1,464,626)
CCP IRS P SONIO/N R 0.01445% FX MD 19 FEB 2029	35,365	(631,972)
CCP IRS P SONIO/N R 0.014789% FX MD 18 MAR 2052		(361,585)
CCP IRS P SONIO/N R 0.01492% FX MD 28 MAR 2052		(502,112)
CCP IRS P SONIO/N R 0.015425% FX MD 22 MAR 2052		(341,129)
CCP IRS P SONIO/N R 0.015465% FX MD 22 MAR 2052		(336,184)
CCP IRS P SONIO/N R 0.015606% FX MD 14 FEB 2029	62,380	(408,304)
CCP IRS P SONIO/N R 0.01574% FX MD 25 MAR 2052		(778,292)
CCP IRS P SONIO/N R 0.015985% FX MD 12 FEB 2029	52,445	(280,124)
CCP IRS P SONIO/N R 0.016015% FX MD 12 FEB 2029	1,771	(9,322)
CCP IRS P SONIO/N R 0.020495% FX MD 05 AUG 2052		(9,200)
CCP IRS P SONIO/N R 0.021446% FX MD 16 AUG 2052		(105,386)
CCP IRS P SONIO/N R 0.021507% FX MD 16 AUG 2052		(161,547)
CCP IRS P SONIO/N R 0.023728% FX MD 19 AUG 2052		(306,336)
CCP IRS P SONIO/N R 0.024494% FX MD 22 AUG 2052		(167,217)
CCP IRS P SONIO/N R 0.025169% FX MD 23 AUG 2052		(248,465)
CCP IRS P SONIO/N R 0.04073% FX MD 27 SEP 2052		74,423
CCP IRS P SRFXON3 R 0.0102 FX MD 21 DEC 2028		(1,104)
CCP IRS P SRFXON3 R 0.010375 FX MD 03 JAN 2029		(7,361)
CCP IRS P SRFXON3 R 0.010425 FX MD 22 DEC 2028		(4,154)
CCP IRS P SRFXON3 R 0.01045 FX MD 06 DEC 2028		(6,702)
CCP IRS P SRFXON3 R 0.010465 FX MD 27 DEC 2028		(2,887)
CCP IRS P SRFXON3 R 0.01055 FX MD 29 DEC 2028		(2,791)
CCP IRS P SRFXON3 R 0.01067 FX MD 11 DEC 2028		506
CCP IRS P SRFXON3 R 0.0109799 FX MD 08 DEC 2028		10,129
CCP IRS P SRFXON3 R 0.01175% FL MD 24 MAY 2032	(67,371)	
CCP IRS P SRFXON3 R 0.01175% FX MD 24 MAY 2032		2,981
CCP IRS P SRFXON3 R 0.011955% FL MD 24 MAY 2032	(309,164)	
CCP IRS P SRFXON3 R 0.011955% FX MD 24 MAY 2032		20,977

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFXON3 R 0.012% FL MD 24 MAY 2032	(601,682)	
CCP IRS P SRFXON3 R 0.012% FX MD 24 MAY 2032		44,020
CCP IRS P SRFXON3 R 0.01202% FL MD 24 MAY 2032	(308,856)	
CCP IRS P SRFXON3 R 0.01202% FX MD 24 MAY 2032		23,330
CCP IRS P SRFXON3 R 0.01204 FX MD 04 DEC 2028		62,935
CCP IRS P SRFXON3 R 0.01207% FL MD 27 MAY 2032	(157,254)	
CCP IRS P SRFXON3 R 0.01207% FX MD 27 MAY 2032		12,791
CCP IRS P SRFXON3 R 0.012085% FL MD 25 MAY 2032	(692,748)	
CCP IRS P SRFXON3 R 0.012085% FX MD 25 MAY 2032		57,670
CCP IRS P SRFXON3 R 0.01213% FL MD 31 MAY 2032	(283,951)	
CCP IRS P SRFXON3 R 0.01213% FX MD 31 MAY 2032		25,086
CCP IRS P SRFXON3 R 0.01215% FL MD 31 MAY 2032	(496,421)	
CCP IRS P SRFXON3 R 0.01215% FL MD 31 MAY 2032	(419,927)	
CCP IRS P SRFXON3 R 0.01215% FX MD 31 MAY 2032		38,124
CCP IRS P SRFXON3 R 0.01215% FX MD 31 MAY 2032		47,967
CCP IRS P SRFXON3 R 0.012155% FL MD 31 MAY 2032	(283,220)	
CCP IRS P SRFXON3 R 0.012155% FX MD 31 MAY 2032		25,886
CCP IRS P SRFXON3 R 0.012175% FL MD 24 MAY 2032	(148,591)	
CCP IRS P SRFXON3 R 0.012175% FX MD 24 MAY 2032		14,010
CCP IRS P SRFXON3 R 0.01224% FL MD 18 MAY 2032	(153,157)	
CCP IRS P SRFXON3 R 0.01224% FX MD 18 MAY 2032		15,728
CCP IRS P SRFXON3 R 0.012285% FL MD 25 MAY 2032	(266,212)	
CCP IRS P SRFXON3 R 0.012285% FX MD 25 MAY 2032		28,719
CCP IRS P SRFXON3 R 0.01231% FL MD 25 MAY 2032	(208,558)	
CCP IRS P SRFXON3 R 0.01231% FX MD 25 MAY 2032		23,156
CCP IRS P SRFXON3 R 0.012315% FL MD 18 MAY 2032	(151,125)	
CCP IRS P SRFXON3 R 0.012315% FX MD 18 MAY 2032		16,943
CCP IRS P SRFXON3 R 0.012325% FL MD 24 MAY 2032	(232,385)	
CCP IRS P SRFXON3 R 0.012325% FX MD 24 MAY 2032		26,263
CCP IRS P SRFXON3 R 0.01233% FL MD 18 MAY 2032	(110,871)	
CCP IRS P SRFXON3 R 0.01233% FL MD 31 MAY 2032	(169,209)	
CCP IRS P SRFXON3 R 0.01233% FX MD 18 MAY 2032		12,642
CCP IRS P SRFXON3 R 0.01233% FX MD 31 MAY 2032		19,153
CCP IRS P SRFXON3 R 0.012355% FL MD 18 MAY 2032	(183,747)	
CCP IRS P SRFXON3 R 0.012355% FX MD 18 MAY 2032		21,535
CCP IRS P SRFXON3 R 0.012365% FL MD 24 MAY 2032	(284,682)	
CCP IRS P SRFXON3 R 0.012365% FX MD 24 MAY 2032		33,623
CCP IRS P SRFXON3 R 0.012375% FL MD 24 MAY 2032	(567,930)	
CCP IRS P SRFXON3 R 0.012375% FX MD 24 MAY 2032		67,803
CCP IRS P SRFXON3 R 0.01242% FL MD 31 MAY 2032	(259,590)	
CCP IRS P SRFXON3 R 0.01242% FX MD 31 MAY 2032		34,564
CCP IRS P SRFXON3 R 0.01243% FL MD 27 MAY 2032	(670,394)	
CCP IRS P SRFXON3 R 0.01243% FX MD 27 MAY 2032		84,656

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFXON3 R 0.01245% FL MD 18 MAY 2032	(276,559)	
CCP IRS P SRFXON3 R 0.01245% FL MD 20 MAY 2032	(139,207)	
CCP IRS P SRFXON3 R 0.01245% FX MD 18 MAY 2032		35,805
CCP IRS P SRFXON3 R 0.01245% FX MD 20 MAY 2032		18,005
CCP IRS P SRFXON3 R 0.012485% FL MD 27 MAY 2032	(124,245)	
CCP IRS P SRFXON3 R 0.012485% FX MD 27 MAY 2032		16,580
CCP IRS P SRFXON3 R 0.012525% FL MD 18 MAY 2032	(148,606)	
CCP IRS P SRFXON3 R 0.012525% FX MD 18 MAY 2032		20,702
CCP IRS P SRFXON3 R 0.012595% FL MD 18 MAY 2032	(328,200)	
CCP IRS P SRFXON3 R 0.012595% FX MD 18 MAY 2032		48,786
CCP IRS P SRFXON3 R 0.012675% FL MD 18 MAY 2032	(297,241)	
CCP IRS P SRFXON3 R 0.012675% FL MD 20 MAY 2032	(135,868)	
CCP IRS P SRFXON3 R 0.012675% FX MD 18 MAY 2032		47,408
CCP IRS P SRFXON3 R 0.012675% FX MD 20 MAY 2032		21,654
CCP IRS P SRFXON3 R 0.0127% FL MD 19 MAY 2032	(197,968)	
CCP IRS P SRFXON3 R 0.0127% FL MD 27 MAY 2032	(200,975)	
CCP IRS P SRFXON3 R 0.0127% FX MD 19 MAY 2032		32,239
CCP IRS P SRFXON3 R 0.0127% FX MD 27 MAY 2032		32,619
CCP IRS P SRFXON3 R 0.012705% FL MD 19 MAY 2032	(262,745)	
CCP IRS P SRFXON3 R 0.012705% FX MD 19 MAY 2032		42,969
CCP IRS P SRFXON3 R 0.01271% FL MD 19 MAY 2032	(819,826)	
CCP IRS P SRFXON3 R 0.01271% FX MD 19 MAY 2032		134,637
CCP IRS P SRFXON3 R 0.01275% FL MD 18 MAY 2032	(176,087)	
CCP IRS P SRFXON3 R 0.01275% FX MD 18 MAY 2032		29,906
CCP IRS P SRFXON3 R 0.01282% FL MD 10 MAY 2032	(167,095)	
CCP IRS P SRFXON3 R 0.01282% FX MD 10 MAY 2032		30,119
CCP IRS P SRFXON3 R 0.01283% FL MD 20 MAY 2032	(282,155)	
CCP IRS P SRFXON3 R 0.01283% FX MD 20 MAY 2032		51,051
CCP IRS P SRFXON3 R 0.012855% FL MD 20 MAY 2032	(729,043)	
CCP IRS P SRFXON3 R 0.012855% FX MD 20 MAY 2032		134,495
CCP IRS P SRFXON3 R 0.01287% FL MD 31 MAY 2032	(757,296)	
CCP IRS P SRFXON3 R 0.01287% FX MD 31 MAY 2032		151,068
CCP IRS P SRFXON3 R 0.01288% FL MD 07 MAY 2032	(304,223)	
CCP IRS P SRFXON3 R 0.01288% FX MD 07 MAY 2032		57,501
CCP IRS P SRFXON3 R 0.01291% FL MD 19 MAY 2032	(256,842)	
CCP IRS P SRFXON3 R 0.01291% FX MD 19 MAY 2032		49,419
CCP IRS P SRFXON3 R 0.012975% FL MD 05 MAY 2032	(162,357)	
CCP IRS P SRFXON3 R 0.012975% FX MD 05 MAY 2032		32,945
CCP IRS P SRFXON3 R 0.013005% FL MD 20 MAY 2032	(132,522)	
CCP IRS P SRFXON3 R 0.013005% FX MD 20 MAY 2032		27,325
CCP IRS P SRFXON3 R 0.01306% FL MD 10 MAY 2032	(319,909)	
CCP IRS P SRFXON3 R 0.01306% FX MD 10 MAY 2032		68,817
CCP IRS P SRFXON3 R 0.01312% FL MD 13 MAY 2032	(455,394)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFXON3 R 0.01312% FX MD 13 MAY 2032		101,956
CCP IRS P SRFXON3 R 0.01318% FL MD 07 MAY 2032	(757,323)	
CCP IRS P SRFXON3 R 0.01318% FX MD 07 MAY 2032		176,841
CCP IRS P SRFXON3 R 0.01325% FL MD 02 JUN 2032	(281,718)	
CCP IRS P SRFXON3 R 0.01325% FL MD 13 MAY 2032	(296,808)	
CCP IRS P SRFXON3 R 0.01325% FX MD 02 JUN 2032		68,228
CCP IRS P SRFXON3 R 0.01325% FX MD 13 MAY 2032		72,375
CCP IRS P SRFXON3 R 0.01333% FL MD 10 MAY 2032	(300,394)	
CCP IRS P SRFXON3 R 0.01333% FX MD 10 MAY 2032		77,107
CCP IRS P SRFXON3 R 0.01339% FL MD 10 MAY 2032	(236,992)	
CCP IRS P SRFXON3 R 0.01339% FX MD 10 MAY 2032		63,108
CCP IRS P SRFXON3 R 0.01343% FL MD 02 JUN 2032	(305,478)	
CCP IRS P SRFXON3 R 0.01343% FX MD 02 JUN 2032		82,709
CCP IRS P SRFXON3 R 0.013435% FL MD 12 MAY 2032	(237,390)	
CCP IRS P SRFXON3 R 0.013435% FX MD 12 MAY 2032		64,899
CCP IRS P SRFXON3 R 0.01344% FL MD 05 MAY 2032	(302,507)	
CCP IRS P SRFXON3 R 0.01344% FX MD 05 MAY 2032		83,133
CCP IRS P SRFXON3 R 0.013455% FL MD 13 MAY 2032	(318,317)	
CCP IRS P SRFXON3 R 0.013455% FX MD 13 MAY 2032		88,039
CCP IRS P SRFXON3 R 0.013475% FL MD 12 MAY 2032	(145,559)	
CCP IRS P SRFXON3 R 0.013475% FX MD 12 MAY 2032		40,746
CCP IRS P SRFXON3 R 0.01349% FL MD 10 MAY 2032	(234,182)	
CCP IRS P SRFXON3 R 0.01349% FX MD 10 MAY 2032		66,179
CCP IRS P SRFXON3 R 0.01351% FL MD 02 JUN 2032	(131,458)	
CCP IRS P SRFXON3 R 0.01351% FX MD 02 JUN 2032		37,314
CCP IRS P SRFXON3 R 0.01354% FL MD 12 MAY 2032	(144,426)	
CCP IRS P SRFXON3 R 0.01354% FX MD 12 MAY 2032		41,984
CCP IRS P SRFXON3 R 0.013785% FL MD 12 MAY 2032	(283,829)	
CCP IRS P SRFXON3 R 0.013785% FX MD 12 MAY 2032		94,474
CCP IRS P SRFXON3 R 0.01379% FL MD 12 MAY 2032	(227,344)	
CCP IRS P SRFXON3 R 0.01379% FX MD 12 MAY 2032		75,875
CCP IRS P SRFXON3 R 0.013875% FL MD 02 JUN 2032	(669,954)	
CCP IRS P SRFXON3 R 0.013875% FX MD 02 JUN 2032		232,416
CCP IRS P SRFXON3 R 0.0139% FL MD 02 JUN 2032	(125,309)	
CCP IRS P SRFXON3 R 0.0139% FX MD 02 JUN 2032		44,039
CCP IRS P SRFXON3 R 0.01402% FL MD 03 JUN 2032	(97,254)	
CCP IRS P SRFXON3 R 0.01402% FX MD 03 JUN 2032		36,326
CCP IRS P SRFXON3 R 0.01404% FL MD 02 JUN 2032	(202,191)	
CCP IRS P SRFXON3 R 0.01404% FX MD 02 JUN 2032		76,298
CCP IRS P SRFXON3 R 0.01407% FL MD 03 JUN 2032	(546,903)	
CCP IRS P SRFXON3 R 0.01407% FX MD 03 JUN 2032		209,436
CCP IRS P SRFXON3 R 0.014125% FL MD 13 MAY 2032	(266,520)	
CCP IRS P SRFXON3 R 0.014125% FX MD 13 MAY 2032		105,466

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFXON3 R 0.01419% FL MD 03 JUN 2032	(123,483)	
CCP IRS P SRFXON3 R 0.01419% FX MD 03 JUN 2032		50,145
CCP IRS P SRFXON3 R 0.014255% FL MD 12 MAY 2032	(131,960)	
CCP IRS P SRFXON3 R 0.014255% FX MD 12 MAY 2032		55,603
CCP IRS P SRFXON3 R 0.014305% FL MD 11 MAY 2032	(126,422)	
CCP IRS P SRFXON3 R 0.014305% FX MD 11 MAY 2032		54,558
CCP IRS P SRFXON3 R 0.01431% FL MD 10 MAY 2032	(397,929)	
CCP IRS P SRFXON3 R 0.01431% FX MD 10 MAY 2032		172,184
CCP IRS P SRFXON3 R 0.01434% FL MD 03 JUN 2032	(2,646)	
CCP IRS P SRFXON3 R 0.01434% FX MD 03 JUN 2032		1,154
CCP IRS P SRFXON3 R 0.01443% FL MD 11 MAY 2032	(282,311)	
CCP IRS P SRFXON3 R 0.01443% FX MD 11 MAY 2032		129,107
CCP IRS P SRFXON3 R 0.01454% FL MD 11 MAY 2032	(121,832)	
CCP IRS P SRFXON3 R 0.01454% FX MD 11 MAY 2032		58,569
CCP IRS P SRFXON3 R 0.014585% FL MD 11 MAY 2032	(198,419)	
CCP IRS P SRFXON3 R 0.014585% FX MD 11 MAY 2032		97,327
CCP IRS P SRFXON3 R 0.014755% FL MD 11 MAY 2032	(269,281)	
CCP IRS P SRFXON3 R 0.014755% FX MD 11 MAY 2032		142,339
CCP IRS P STIB3M R 0.031625 FX MD 11 AUG 2033		8,985
CCP IRS P STIB3M R 0.0331 FX MD 20 SEP 2033		1,624
CCP IRS P STIB3M R 0.03324 FX MD 26 SEP 2033		82,731
CCP IRS P STIB3M R 0.0342 FX MD 26 SEP 2030		9,068
CCP IRS P TTHORON R 0.023032% FL MD 03 AUG 2032	(210,014)	
CCP IRS P TTHORON R 0.023032% FX MD 03 AUG 2032		(68,468)
CCP IRS P TTHORON R 0.0231 FX MD 26 DEC 2028		(586)
CCP IRS P TTHORON R 0.0231% FL MD 03 AUG 2032	(99,554)	
CCP IRS P TTHORON R 0.0231% FX MD 03 AUG 2032		(31,948)
CCP IRS P TTHORON R 0.0233 FL MD 16 JUN 2028	(36,504)	
CCP IRS P TTHORON R 0.0233 FX MD 16 JUN 2028		18,196
CCP IRS P TTHORON R 0.02365 FL MD 15 JUN 2028	(2,107)	
CCP IRS P TTHORON R 0.02365 FX MD 15 JUN 2028		62,969
CCP IRS P TTHORON R 0.024 FX MD 14 DEC 2028		1,750
CCP IRS P TTHORON R 0.0243 FL MD 10 JUL 2028	(116,672)	
CCP IRS P TTHORON R 0.0243 FX MD 10 JUL 2028		254,745
CCP IRS P TTHORON R 0.02432 FL MD 11 JUL 2028	(9,691)	
CCP IRS P TTHORON R 0.02432 FX MD 11 JUL 2028		19,410
CCP IRS P TTHORON R 0.02453% FL MD 02 AUG 2032	(141,465)	
CCP IRS P TTHORON R 0.02453% FX MD 02 AUG 2032		(27,033)
CCP IRS P TTHORON R 0.0246 FL MD 07 JUL 2028	(24,724)	
CCP IRS P TTHORON R 0.0246 FL MD 22 JUN 2028	(58,535)	
CCP IRS P TTHORON R 0.0246 FX MD 07 JUL 2028		149,763
CCP IRS P TTHORON R 0.0246 FX MD 22 JUN 2028		206,371
CCP IRS P TTHORON R 0.0247% FL MD 27 JUL 2032	(10,929)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P TTHORON R 0.0247% FX MD 27 JUL 2032		(1,873)
CCP IRS P TTHORON R 0.0249% FL MD 07 JUL 2027	(45,168)	
CCP IRS P TTHORON R 0.0249% FX MD 07 JUL 2027		28,720
CCP IRS P TTHORON R 0.025268% FL MD 19 JUL 2032	(459)	
CCP IRS P TTHORON R 0.025268% FX MD 19 JUL 2032		(46)
CCP IRS P TTHORON R 0.02535% FL MD 21 JUL 2032	(1,391)	
CCP IRS P TTHORON R 0.02535% FX MD 21 JUL 2032		(123)
CCP IRS P TTHORON R 0.02555% FL MD 26 JUL 2032	(48,957)	
CCP IRS P TTHORON R 0.02555% FX MD 26 JUL 2032		(2,956)
CCP IRS P TTHORON R 0.0257% FL MD 30 JUN 2027	(18,872)	
CCP IRS P TTHORON R 0.0257% FX MD 30 JUN 2027		21,787
CCP IRS P TTHORON R 0.02595% FL MD 26 JUL 2032	(3,407)	
CCP IRS P TTHORON R 0.02595% FX MD 26 JUL 2032		11
CCP IRS P TTHORON R 0.02655% FL MD 01 JUL 2027	(24,803)	
CCP IRS P TTHORON R 0.02655% FX MD 01 JUL 2027		54,926
CCP IRS P TTHORON R 0.02665 FL MD 16 JUN 2033	(10,597)	
CCP IRS P TTHORON R 0.02665 FX MD 16 JUN 2033		4,135
CCP IRS P TTHORON R 0.02668 FL MD 12 JUL 2033	(18,307)	
CCP IRS P TTHORON R 0.02668 FX MD 12 JUL 2033		5,808
CCP IRS P TTHORON R 0.02685 FL MD 15 JUN 2033	(4,005)	
CCP IRS P TTHORON R 0.02685 FX MD 15 JUN 2033		11,759
CCP IRS P TTHORON R 0.02685% FL MD 12 JUL 2032	(11,942)	
CCP IRS P TTHORON R 0.02685% FX MD 12 JUL 2032		2,268
CCP IRS P TTHORON R 0.02725% FL MD 07 JUL 2032	(27,577)	
CCP IRS P TTHORON R 0.02725% FX MD 07 JUL 2032		8,218
CCP IRS P TTHORON R 0.02745% FL MD 29 JUN 2032	(307,909)	
CCP IRS P TTHORON R 0.02745% FX MD 29 JUN 2032		117,479
CCP IRS P TTHORON R 0.0279% FL MD 08 JUN 2032	(129,500)	
CCP IRS P TTHORON R 0.0279% FX MD 08 JUN 2032		69,976
CCP IRS P TTHORON R 0.0282% FL MD 09 JUN 2032	(158,596)	
CCP IRS P TTHORON R 0.0282% FX MD 09 JUN 2032		106,961
CCP IRS P TTHORON R 0.02825% FL MD 30 JUN 2032	(291,507)	
CCP IRS P TTHORON R 0.02825% FX MD 30 JUN 2032		206,821
CCP IRS P TTHORON R 0.0285% FL MD 15 JUN 2032	(132,028)	
CCP IRS P TTHORON R 0.0285% FX MD 15 JUN 2032		109,412
CCP IRS P TTHORON R 0.0287% FL MD 26 MAY 2032	(69,923)	
CCP IRS P TTHORON R 0.0287% FX MD 26 MAY 2032		68,591
CCP IRS P TTHORON R 0.029% FL MD 01 JUL 2032	(148,432)	
CCP IRS P TTHORON R 0.029% FX MD 01 JUL 2032		170,738
CCP IRS P TTHORON R 0.0307% FL MD 25 MAY 2032	(8,615)	
CCP IRS P TTHORON R 0.0307% FX MD 25 MAY 2032		49,385
CCP IRS P WIBO6M R 0.01515% FL MD 24 FEB 2031	(2,008,269)	
CCP IRS P WIBO6M R 0.01515% FX MD 24 FEB 2031		(1,230,706)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P WIBO6M R 0.0152% FL MD 19 FEB 2031	(1,189,927)	
CCP IRS P WIBO6M R 0.0152% FX MD 19 FEB 2031		(726,759)
CCP IRS P WIBO6M R 0.01533% FL MD 24 FEB 2031	(3,539,084)	
CCP IRS P WIBO6M R 0.01533% FX MD 24 FEB 2031		(2,163,674)
CCP IRS P WIBO6M R 0.01535% FL MD 24 FEB 2031	(550,849)	
CCP IRS P WIBO6M R 0.01535% FX MD 24 FEB 2031		(336,653)
CCP IRS P WIBO6M R 0.0155% FL MD 24 FEB 2031	(1,170,271)	
CCP IRS P WIBO6M R 0.0155% FX MD 24 FEB 2031		(713,919)
CCP IRS P WIBO6M R 0.01571% FL MD 24 FEB 2031	(383,412)	
CCP IRS P WIBO6M R 0.01571% FX MD 24 FEB 2031		(233,039)
CCP IRS P WIBO6M R 0.01651% FL MD 17 MAR 2031	(386,417)	
CCP IRS P WIBO6M R 0.01651% FX MD 17 MAR 2031		(233,124)
CCP IRS P WIBO6M R 0.01685% FL MD 18 MAR 2031	(1,567,184)	
CCP IRS P WIBO6M R 0.01685% FX MD 18 MAR 2031		(941,462)
CCP IRS P WIBO6M R 0.01735% FL MD 24 MAR 2031	(1,174,332)	
CCP IRS P WIBO6M R 0.01735% FX MD 24 MAR 2031		(700,678)
CCP IRS P WIBO6M R 0.020725% FL MD 19 JUL 2029	(331,489)	
CCP IRS P WIBO6M R 0.020725% FX MD 19 JUL 2029		(163,857)
CCP IRS P WIBO6M R 0.0235% FL MD 21 MAR 2029	(236,062)	
CCP IRS P WIBO6M R 0.0235% FX MD 21 MAR 2029		(110,748)
CCP IRS P WIBO6M R 0.023775% FL MD 28 FEB 2029	(222,232)	
CCP IRS P WIBO6M R 0.023775% FX MD 28 FEB 2029		(102,935)
CCP IRS P WIBO6M R 0.02395% FL MD 28 FEB 2029	(111,748)	
CCP IRS P WIBO6M R 0.02395% FX MD 28 FEB 2029		(51,499)
CCP IRS P WIBO6M R 0.023975% FL MD 28 FEB 2029	(57,877)	
CCP IRS P WIBO6M R 0.023975% FX MD 28 FEB 2029		(26,653)
CCP IRS P WIBO6M R 0.03075% FL MD 09 OCT 2028	(750,659)	
CCP IRS P WIBO6M R 0.03075% FX MD 09 OCT 2028		(264,717)
CCP IRS P WIBO6M R 0.030775% FL MD 11 OCT 2028	(533,979)	
CCP IRS P WIBO6M R 0.030775% FX MD 11 OCT 2028		(188,381)
CCP IRS P WIBO6M R 0.037175% FL MD 07 JAN 2032	(645,998)	
CCP IRS P WIBO6M R 0.037175% FX MD 07 JAN 2032		(155,299)
CCP IRS P WIBO6M R 0.0376% FL MD 26 JAN 2032	(603,158)	
CCP IRS P WIBO6M R 0.0376% FX MD 26 JAN 2032		(141,960)
CCP IRS P WIBO6M R 0.03765% FL MD 19 JAN 2032	(306,534)	
CCP IRS P WIBO6M R 0.03765% FX MD 19 JAN 2032		(70,978)
CCP IRS P WIBO6M R 0.03815% FL MD 08 MAR 2032	(795,559)	
CCP IRS P WIBO6M R 0.03815% FX MD 08 MAR 2032		(185,252)
CCP IRS P WIBO6M R 0.0382% FL MD 03 MAR 2032	(373,588)	
CCP IRS P WIBO6M R 0.0382% FX MD 03 MAR 2032		(86,292)
CCP IRS P WIBO6M R 0.0384% FL MD 08 MAR 2032	(871,915)	
CCP IRS P WIBO6M R 0.0384% FX MD 08 MAR 2032		(196,399)
CCP IRS P WIBO6M R 0.038475% FL MD 08 MAR 2032	(870,012)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P WIBO6M R 0.038475% FX MD 08 MAR 2032		(193,996)
CCP IRS P WIBO6M R 0.0387% FL MD 27 JAN 2032	(671,253)	
CCP IRS P WIBO6M R 0.0387% FX MD 27 JAN 2032		(137,123)
CCP IRS P WIBO6M R 0.03877% FL MD 28 JAN 2032	(485,098)	
CCP IRS P WIBO6M R 0.03877% FX MD 28 JAN 2032		(98,177)
CCP IRS P WIBO6M R 0.038775% FL MD 30 JAN 2032	(383,449)	
CCP IRS P WIBO6M R 0.038775% FX MD 30 JAN 2032		(88,220)
CCP IRS P WIBO6M R 0.039275% FL MD 12 JAN 2032	(263,950)	
CCP IRS P WIBO6M R 0.039275% FX MD 12 JAN 2032		(47,862)
CCP IRS P WIBO6M R 0.0395% FL MD 01 MAR 2032	(512,611)	
CCP IRS P WIBO6M R 0.0395% FL MD 02 MAR 2032	(619,778)	
CCP IRS P WIBO6M R 0.0395% FX MD 01 MAR 2032		(97,365)
CCP IRS P WIBO6M R 0.0395% FX MD 02 MAR 2032		(117,926)
CCP IRS P WIBO6M R 0.039855% FL MD 18 FEB 2032	(347,657)	
CCP IRS P WIBO6M R 0.039855% FX MD 18 FEB 2032		(60,795)
CCP IRS P WIBO6M R 0.040175% FL MD 09 MAR 2032	(1,238,674)	
CCP IRS P WIBO6M R 0.040175% FX MD 09 MAR 2032		(202,367)
CCP IRS P WIBO6M R 0.0414% FL MD 10 MAR 2032	(819,138)	
CCP IRS P WIBO6M R 0.0414% FX MD 10 MAR 2032		(98,956)
CCP IRS P WIBO6M R 0.0416% FL MD 10 MAR 2032	(814,307)	
CCP IRS P WIBO6M R 0.0416% FX MD 10 MAR 2032		(92,374)
CCP IRS P WIBO6M R 0.04331 FX MD 15 SEP 2028		(9,372)
CCP IRS P WIBO6M R 0.04355 FX MD 11 SEP 2028		(6,124)
CCP IRS P WIBO6M R 0.0442 FX MD 29 SEP 2028		1,433
CCP IRS P WIBO6M R 0.0451 FX MD 08 SEP 2028		1,277
CCP IRS P WIBO6M R 0.045165% FL MD 15 MAR 2032	(887,071)	
CCP IRS P WIBO6M R 0.045165% FX MD 15 MAR 2032		33,514
CCP IRS P WIBO6M R 0.04521% FL MD 15 MAR 2032	(885,241)	
CCP IRS P WIBO6M R 0.04521% FX MD 15 MAR 2032		35,342
CCP IRS P WIBO6M R 0.04554 FX MD 07 NOV 2028	42,453	83,956
CCP IRS P WIBO6M R 0.04615% FL MD 15 MAR 2032	(387,146)	
CCP IRS P WIBO6M R 0.04615% FX MD 15 MAR 2032		33,591
CCP IRS P WIBO6M R 0.04616% FL MD 17 MAR 2032	(679,032)	
CCP IRS P WIBO6M R 0.04616% FX MD 17 MAR 2032		59,858
CCP IRS P WIBO6M R 0.04661% FL MD 16 MAR 2032	(486,219)	
CCP IRS P WIBO6M R 0.04661% FX MD 16 MAR 2032		54,187
CCP IRS P WIBO6M R 0.04667 FX MD 07 NOV 2030	3,907	12,115
CCP IRS P WIBO6M R 0.046875% FL MD 05 APR 2032	(548,944)	
CCP IRS P WIBO6M R 0.046875% FX MD 05 APR 2032		70,713
CCP IRS P WIBO6M R 0.04854 FX MD 07 NOV 2033	29,085	117,691
CCP IRS P WIBO6M R 0.04874 FX MD 29 SEP 2033		67,636
CCP IRS P WIBO6M R 0.05035% FL MD 12 APR 2032	(347,840)	
CCP IRS P WIBO6M R 0.05035% FX MD 12 APR 2032		124,494

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P WIBO6M R 0.0505% FL MD 31 MAR 2032	(537,594)	
CCP IRS P WIBO6M R 0.0505% FX MD 31 MAR 2032		241,566
CCP IRS P WIBO6M R 0.051% FL MD 30 MAR 2032	(433,331)	
CCP IRS P WIBO6M R 0.051% FX MD 30 MAR 2032		173,851
CCP IRS P WIBO6M R 0.051025% FL MD 30 MAR 2032	(432,816)	
CCP IRS P WIBO6M R 0.051025% FX MD 30 MAR 2032		174,503
CCP IRS P WIBO6M R 0.05211% FL MD 12 APR 2032	(264,647)	
CCP IRS P WIBO6M R 0.05211% FX MD 12 APR 2032		133,293
CCP IRS P WIBO6M R 0.0525% FL MD 14 APR 2032	(380,363)	
CCP IRS P WIBO6M R 0.0525% FX MD 14 APR 2032		206,240
CCP IRS P WIBO6M R 0.05325% FL MD 14 APR 2032	(113,875)	
CCP IRS P WIBO6M R 0.05325% FX MD 14 APR 2032		70,144
CCP IRS P WIBO6M R 0.0535% FL MD 14 APR 2032	(190,510)	
CCP IRS P WIBO6M R 0.0535% FX MD 14 APR 2032		122,290
CCP IRS P WIBO6M R 0.05426% FL MD 13 APR 2032	(321,801)	
CCP IRS P WIBO6M R 0.05426% FX MD 13 APR 2032		233,140
CCP IRS P WIBO6M R 0.05433% FL MD 13 APR 2032	(191,689)	
CCP IRS P WIBO6M R 0.05433% FX MD 13 APR 2032		140,417
CCP IRS P WIBO6M R 0.05445% FL MD 22 APR 2032	(174,807)	
CCP IRS P WIBO6M R 0.05445% FX MD 22 APR 2032		104,944
CCP IRS P WIBO6M R 0.054525% FL MD 21 APR 2032	(265,986)	
CCP IRS P WIBO6M R 0.054525% FX MD 21 APR 2032		161,386
CCP IRS P WIBO6M R 0.0548% FL MD 22 APR 2032	(557,532)	
CCP IRS P WIBO6M R 0.0548% FX MD 22 APR 2032		352,021
CCP IRS P WIBO6M R 0.05774% FL MD 27 APR 2032	(275,345)	
CCP IRS P WIBO6M R 0.05774% FX MD 27 APR 2032		259,638
CCP IRS P WIBO6M R 0.057785% FL MD 27 APR 2032	(525,668)	
CCP IRS P WIBO6M R 0.057785% FX MD 27 APR 2032		498,585
CCP IRS P WIBO6M R 0.059% FL MD 04 MAY 2032	(541,361)	
CCP IRS P WIBO6M R 0.059% FX MD 04 MAY 2032		602,525
CCP IRS P WIBO6M R 0.05946% FL MD 04 MAY 2032	(203,842)	
CCP IRS P WIBO6M R 0.05946% FX MD 04 MAY 2032		245,652
CCP IRS P WIBO6M R 0.059775% FL MD 04 MAY 2032	(208,414)	
CCP IRS P WIBO6M R 0.059775% FX MD 04 MAY 2032		250,754
CCP IRS P WIBO6M R 0.06111% FL MD 10 MAY 2032	(185,105)	
CCP IRS P WIBO6M R 0.06111% FX MD 10 MAY 2032		268,487
CCP IRS P WIBO6M R 0.061405% FL MD 10 MAY 2032	(146,417)	
CCP IRS P WIBO6M R 0.061405% FX MD 10 MAY 2032		220,521
CCP IRS P WIBO6M R 0.0695% FL MD 29 JUN 2032	(168)	
CCP IRS P WIBO6M R 0.0695% FX MD 29 JUN 2032		2,644
CCP IRS P WIBO6M R 0.0696% FL MD 24 JUN 2032	(3,490)	
CCP IRS P WIBO6M R 0.0696% FX MD 24 JUN 2032		63,646
CCP IRS P WIBO6M R 0.06975% FL MD 24 JUN 2032	(3,816)	

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P WIBO6M R 0.06975% FX MD 24 JUN 2032		64,026
CCP IRS P WIBO6M R 0.06986% FL MD 24 JUN 2032	(5,815)	
CCP IRS P WIBO6M R 0.06986% FL MD 29 JUN 2032	(276)	
CCP IRS P WIBO6M R 0.06986% FX MD 24 JUN 2032		113,873
CCP IRS P WIBO6M R 0.06986% FX MD 29 JUN 2032		5,365
CCP IRS P WIBO6M R 0.0699% FL MD 24 JUN 2032	(5,051)	
CCP IRS P WIBO6M R 0.0699% FX MD 24 JUN 2032		101,529
CCP IRS P WIBO6M R 0.06991% FL MD 29 JUN 2032	(201)	
CCP IRS P WIBO6M R 0.06991% FX MD 29 JUN 2032		4,032
CCP IRS P WIBO6M R 0.070425% FL MD 24 JUN 2032	(5,064)	
CCP IRS P WIBO6M R 0.070425% FX MD 24 JUN 2032		154,298
CCP IRS P WIBO6M R 0.0705% FL MD 24 JUN 2032	(2,008)	
CCP IRS P WIBO6M R 0.0705% FX MD 24 JUN 2032		65,927
CCP IRS P WIBO6M R 0.07125% FL MD 30 JUN 2032	(155)	
CCP IRS P WIBO6M R 0.07125% FX MD 30 JUN 2032		19,339
CCP IRS P WIBO6M R 0.0737% FL MD 23 JUN 2032	(38,354)	
CCP IRS P WIBO6M R 0.0737% FX MD 23 JUN 2032		1,205,840
CCP IRS P WIBO6M R 0.0747% FL MD 23 JUN 2032	(2,113)	
CCP IRS P WIBO6M R 0.0747% FX MD 23 JUN 2032		448,132
CCP IRS R BBSW6M P 0.01587% FL MD 01 JUL 2031	111,676	242,907
CCP IRS R BBSW6M P 0.019925% FL MD 03 DEC 2031	275	978
CCP IRS R BBSW6M P 0.020095% FL MD 03 DEC 2031	264	970
CCP IRS R BBSW6M P 0.02018% FL MD 03 DEC 2031	259	966
CCP IRS R BBSW6M P 0.020195% FL MD 02 DEC 2031	258	965
CCP IRS R BBSW6M P 0.020595% FL MD 02 DEC 2031	233	946
CCP IRS R BBSW6M P 0.02063% FL MD 02 DEC 2031	231	944
CCP IRS R BBSW6M P 0.020635% FL MD 02 DEC 2031	461	1,888
CCP IRS R BBSW6M P 0.02064% FL MD 02 DEC 2031	231	944
CCP IRS R BBSW6M P 0.02065% FL MD 02 DEC 2031	230	943
CCP IRS R BBSW6M P 0.02066% FL MD 02 DEC 2031	917	3,772
CCP IRS R BBSW6M P 0.0207% FL MD 02 DEC 2031	227	941
CCP IRS R BBSW6M P 0.0208% FL MD 02 DEC 2031	220	937
CCP IRS R BBSW6M P 0.021415% FL MD 04 FEB 2032	375	1,853
CCP IRS R BBSW6M P 0.021545% FL MD 12 JAN 2032	178	912
CCP IRS R BBSW6M P 0.02363% FL MD 10 FEB 2032	184	3,291
CCP IRS R BBSW6M P 0.02367% FL MD 10 FEB 2032	44	821
CCP IRS R BBSW6M P 0.025215% FL MD 16 FEB 2032		3,746
CCP IRS R BBSW6M P 0.02985% FL MD 03 APR 2029		71,960
CCP IRS R BBSW6M P 0.02992% FL MD 06 APR 2029		613
CCP IRS R BBSW6M P 0.03053% FL MD 06 APR 2032		505
CCP IRS R BBSW6M P 0.030645% FL MD 04 APR 2029		3,399
CCP IRS R BBSW6M P 0.0308% FL MD 01 APR 2032		75,289
CCP IRS R BBSW6M P 0.03095% FL MD 29 MAR 2029		5,174

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.0312% FL MD 29 MAR 2029		8,457
CCP IRS R BBSW6M P 0.03124% FL MD 30 MAR 2032		4,704
CCP IRS R BBSW6M P 0.03129% FL MD 30 MAR 2032		3,276
CCP IRS R BBSW6M P 0.03133% FL MD 30 MAR 2032		2,331
CCP IRS R BBSW6M P 0.031675% FL MD 16 APR 2029		16,878
CCP IRS R BBSW6M P 0.032225% FL MD 23 APR 2029		6,633
CCP IRS R BBSW6M P 0.03292% FL MD 27 APR 2029		218
CCP IRS R BBSW6M P 0.03294% FL MD 30 APR 2029		219
CCP IRS R BBSW6M P 0.03354% FL MD 28 APR 2032		371
CCP IRS R BBSW6M P 0.0337% FL MD 30 APR 2029		194
CCP IRS R BBSW6M P 0.03392% FL MD 27 APR 2032		352
CCP IRS R BBSW6M P 0.034015% FL MD 26 APR 2029		3,282
CCP IRS R BBSW6M P 0.034645% FL MD 02 MAY 2029		18,515
CCP IRS R BBSW6M P 0.03472% FL MD 02 MAY 2029		13,880
CCP IRS R BBSW6M P 0.03473% FL MD 02 MAY 2029		4,510
CCP IRS R BBSW6M P 0.0351% FL MD 02 MAY 2042		2,180
CCP IRS R BBSW6M P 0.035425% FL MD 03 MAY 2032		4,777
CCP IRS R BBSW6M P 0.035495% FL MD 03 MAY 2032		4,442
CCP IRS R BBSW6M P 0.03551% FL MD 03 MAY 2032		8,307
CCP IRS R BBSW6M P 0.03552% FL MD 03 MAY 2032		2,764
CCP IRS R BBSW6M P 0.03553% FL MD 03 MAY 2032		4,691
CCP IRS R BBSW6M P 0.035535% FL MD 03 MAY 2032		7,443
CCP IRS R BBSW6M P 0.0356% FL MD 03 MAY 2032		5,178
CCP IRS R BBSW6M P 0.038625% FL MD 13 JUL 2029		32
CCP IRS R BBSW6M P 0.03959 FL MD 03 JUN 2030		43
CCP IRS R BBSW6M P 0.0399 FL MD 05 JUN 2030		10
CCP IRS R BBSW6M P 0.03996% FL MD 13 JUL 2032		61
CCP IRS R BBSW6M P 0.040023 FL MD 30 DEC 2030		5,385
CCP IRS R BBSW6M P 0.040666 FL MD 30 DEC 2030		(6,460)
CCP IRS R BBSW6M P 0.041218 FL MD 27 DEC 2030		(28,385)
CCP IRS R BBSW6M P 0.0416595 FL MD 01 SEP 2028		(7,470)
CCP IRS R BBSW6M P 0.041737 FL MD 23 DEC 2030		(46,231)
CCP IRS R BBSW6M P 0.0424087 FL MD 18 DEC 2030		(73,165)
CCP IRS R BBSW6M P 0.04271 FL MD 02 SEP 2030		(189,233)
CCP IRS R BBSW6M P 0.04295 FL MD 17 JUL 2030		(222)
CCP IRS R BBSW6M P 0.04355% FL MD 28 SEP 2029		(2,336)
CCP IRS R BBSW6M P 0.043925 FL MD 17 JUN 2030		(300)
CCP IRS R BBSW6M P 0.0440303 FL MD 01 SEP 2033		(20,822)
CCP IRS R BBSW6M P 0.04404 FL MD 15 JUL 2030		(308)
CCP IRS R BBSW6M P 0.044735 FL MD 03 OCT 2028		(154,881)
CCP IRS R BBSW6M P 0.045075% FL MD 28 SEP 2029		(1,145)
CCP IRS R BBSW6M P 0.04597 FL MD 03 OCT 2030		(868,170)
CCP IRS R BBSW6M P 0.049125 FL MD 01 NOV 2028		(205,369)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.05039 FL MD 01 NOV 2030		(551,101)
CCP IRS R BBSW6M P 0.0508375 FL MD 01 NOV 2030		(310,884)
CCP IRS R BBSW6M P 0.05255 FL MD 01 NOV 2033		(4,150)
CCP IRS R BUBOR06M P 0.0692 FL MD 22 JUL 2030		(227,768)
CCP IRS R BUBOR06M P 0.0707 FL MD 17 JUL 2030		(152,086)
CCP IRS R BUBOR06M P 0.072305 FL MD 04 JUL 2030		(375,698)
CCP IRS R BUBOR06M P 0.0725 FL MD 28 JUN 2030		(160,744)
CCP IRS R BUBOR06M P 0.0732 FL MD 28 JUN 2030		(122,721)
CCP IRS R BUBOR06M P 0.0757 FL MD 03 NOV 2033		(347,528)
CCP IRS R BUBOR06M P 0.075705 FL MD 27 JUN 2030		(161,598)
CCP IRS R BUBOR06M P 0.0763 FL MD 03 NOV 2028		(387,493)
CCP IRS R BUBOR06M P 0.0764 FL MD 03 NOV 2028		(107,804)
CCP IRS R BUBOR06M P 0.0772 FL MD 14 JUN 2030		(308,879)
CCP IRS R BUBOR06M P 0.0781 FL MD 13 JUN 2030		(240,844)
CCP IRS R BUBOR06M P 0.0802% FL MD 26 NOV 2029		(98,842)
CCP IRS R BUBOR06M P 0.089805% FL MD 16 NOV 2029		(174,784)
CCP IRS R BUBOR06M P 0.092% FL MD 16 NOV 2029		(114,859)
CCP IRS R CAONREPO P 0.03772 FL MD 17 NOV 2028		(1,323,743)
CCP IRS R CAONREPO P 0.03801 FL MD 21 NOV 2028		(1,055,925)
CCP IRS R CAONREPO P 0.038225 FL MD 21 NOV 2028		(884,246)
CCP IRS R CAONREPO P 0.038395 FL MD 17 NOV 2028		(660,512)
CCP IRS R EUR006M P 0.02252 FL MD 02 JAN 2054		19,800
CCP IRS R EUR006M P 0.023775 FL MD 18 DEC 2053		(6,533)
CCP IRS R EUR006M P 0.02413 FL MD 02 JAN 2034		28,810
CCP IRS R EUR006M P 0.024205 FL MD 15 DEC 2053		(6,323)
CCP IRS R EUR006M P 0.024415 FL MD 04 JAN 2044		12,969
CCP IRS R EUR006M P 0.024955 FL MD 08 DEC 2053		(28,487)
CCP IRS R EUR006M P 0.024955 FL MD 18 DEC 2028		(3,889)
CCP IRS R EUR006M P 0.025935 FL MD 18 DEC 2043		(14,374)
CCP IRS R EUR006M P 0.02595 FL MD 19 DEC 2033		(29,129)
CCP IRS R EUR006M P 0.026375 FL MD 15 DEC 2043		(11,138)
CCP IRS R EUR006M P 0.02658 FL MD 15 DEC 2033		(23,359)
CCP IRS R EUR006M P 0.0271 FL MD 08 DEC 2043		(46,663)
CCP IRS R EUR006M P 0.027275 FL MD 08 DEC 2033		(92,308)
CCP IRS R EUR006M P 0.027465 FL MD 04 DEC 2053		(26,426)
CCP IRS R EUR006M P 0.028235 FL MD 06 DEC 2033		(43,327)
CCP IRS R EUR006M P 0.02853 FL MD 17 NOV 2053		(57,050)
CCP IRS R EUR006M P 0.029335 FL MD 04 DEC 2028		(18,429)
CCP IRS R EUR006M P 0.029545 FL MD 05 DEC 2033		(90,890)
CCP IRS R EUR006M P 0.02963 FL MD 04 DEC 2043		(56,589)
CCP IRS R EUR006M P 0.03077 FL MD 17 NOV 2033		(133,322)
CCP IRS R EUR006M P 0.030965 FL MD 17 NOV 2043		(134,795)
CCP IRS R IN00O/N P 0.05577% FL MD 06 JAN 2027	47,648	14,828

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R IN00O/N P 0.06581 FL MD 01 SEP 2028		(244,427)
CCP IRS R IN00O/N P 0.06585 FL MD 01 SEP 2028		(778,015)
CCP IRS R IN00O/N P 0.06705 FL MD 01 NOV 2028		(623,178)
CCP IRS R IN00O/N P 0.06714 FL MD 01 NOV 2028		(543,044)
CCP IRS R IN00O/N P 0.06721 FL MD 13 OCT 2028		(4,362)
CCP IRS R IN00O/N P 0.067615 FL MD 26 OCT 2028		(116,466)
CCP IRS R IN00O/N P 0.067795 FL MD 23 OCT 2028		(86,344)
CCP IRS R IN00O/N P 0.0679 FL MD 03 OCT 2028		(906,775)
CCP IRS R IN00O/N P 0.067942 FL MD 03 OCT 2028		(109,915)
CCP IRS R IN00O/N P 0.067965 FL MD 25 OCT 2028		(107,520)
CCP IRS R IN00O/N P 0.06798 FL MD 03 OCT 2028		(1,179,847)
CCP IRS R IN00O/N P 0.06854% FL MD 19 OCT 2027		(19,327)
CCP IRS R IN00O/N P 0.06858% FL MD 19 OCT 2027		(98,808)
CCP IRS R IN00O/N P 0.0688% FL MD 19 OCT 2027		(101,937)
CCP IRS R IN00O/N P 0.06895% FL MD 04 OCT 2027	13,599	(61,303)
CCP IRS R IN00O/N P 0.06905% FL MD 04 OCT 2027	15,243	(75,698)
CCP IRS R IN00O/N P 0.06915% FL MD 04 OCT 2027	13,919	(76,720)
CCP IRS R IN00O/N P 0.06945% FL MD 04 OCT 2027	9,947	(79,784)
CCP IRS R IN00O/N P 0.06948% FL MD 06 OCT 2027	15,783	(132,639)
CCP IRS R IN00O/N P 0.0696% FL MD 29 SEP 2027	2,724	(27,886)
CCP IRS R IN00O/N P 0.06976% FL MD 29 SEP 2027	9,486	(135,146)
CCP IRS R IN00O/N P 0.06977% FL MD 29 SEP 2027	6,153	(89,819)
CCP IRS R IN00O/N P 0.069785% FL MD 28 SEP 2027	3,138	(47,536)
CCP IRS R IN00O/N P 0.06979% FL MD 04 OCT 2027	4,280	(66,898)
CCP IRS R IN00O/N P 0.069805% FL MD 04 OCT 2027	4,120	(67,021)
CCP IRS R IN00O/N P 0.06982% FL MD 06 OCT 2027	15,470	(256,914)
CCP IRS R IN00O/N P 0.06985% FL MD 04 OCT 2027	7,054	(127,156)
CCP IRS R IN00O/N P 0.06985% FL MD 29 SEP 2027	5,007	(90,710)
CCP IRS R IN00O/N P 0.06987% FL MD 04 OCT 2027	4,388	(84,073)
CCP IRS R IN00O/N P 0.0699% FL MD 07 OCT 2027	91	(1,937)
CCP IRS R IN00O/N P 0.0699% FL MD 29 SEP 2027	4,291	(91,262)
CCP IRS R IN00O/N P 0.07004% FL MD 29 SEP 2027	2,284	(92,809)
CCP IRS R IN00O/N P 0.07005% FL MD 29 SEP 2027	4,324	(187,691)
CCP IRS R IN00O/N P 0.07006% FL MD 28 SEP 2027	1,410	(65,651)
CCP IRS R IN00O/N P 0.07025% FL MD 28 SEP 2027		(33,039)
CCP IRS R IN00O/N P 0.07025% FX MD 28 SEP 2027	(252)	
CCP IRS R IN00O/N P 0.07045% 7.045% 4 OCT 2027	(1,421)	
CCP IRS R IN00O/N P 0.07045% VAR RT 4 OCT 2027		(37,452)
CCP IRS R IN00O/N P 0.0705% 7.050% 4 OCT 2027	(3,276)	
CCP IRS R IN00O/N P 0.0705% FL MD 04 OCT 2027		(72,718)
CCP IRS R IN00O/N P 0.0705% FL MD 27 SEP 2027		(13,974)
CCP IRS R IN00O/N P 0.0705% FX MD 27 SEP 2027	(616)	
CCP IRS R IN00O/N P 0.070525% FL MD 28 SEP 2027		(34,094)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R IN00O/N P 0.070525% FX MD 28 SEP 2027	(1,621)	
CCP IRS R IN00O/N P 0.07055% FL MD 28 SEP 2027		(52,005)
CCP IRS R IN00O/N P 0.07055% FX MD 28 SEP 2027	(2,656)	
CCP IRS R IN00O/N P 0.07095% FL MD 27 SEP 2027		(10,821)
CCP IRS R IN00O/N P 0.07095% FX MD 27 SEP 2027	(1,133)	
CCP IRS R IN00O/N P 0.07108% FL MD 27 SEP 2027		(10,972)
CCP IRS R IN00O/N P 0.07108% FX MD 27 SEP 2027	(1,329)	
CCP IRS R IN00O/N P 0.0712% FL MD 27 SEP 2027		(15,228)
CCP IRS R IN00O/N P 0.0712% FX MD 27 SEP 2027	(2,069)	
CCP IRS R IN00O/N P 0.0713% FL MD 27 SEP 2027		(7,834)
CCP IRS R IN00O/N P 0.0713% FX MD 27 SEP 2027	(1,159)	
CCP IRS R IN00O/N P 0.07139% FL MD 27 SEP 2027		(7,907)
CCP IRS R IN00O/N P 0.07139% FX MD 27 SEP 2027	(1,253)	
CCP IRS R IN00O/N P 0.071475% FL MD 27 SEP 2027		(7,995)
CCP IRS R IN00O/N P 0.071475% FX MD 27 SEP 2027	(1,346)	
CCP IRS R IN00O/N P 0.07348% FL MD 21 JUN 2027		(411,006)
CCP IRS R IN00O/N P 0.07348% FX MD 21 JUN 2027	(152,326)	
CCP IRS R IN00O/N P 0.073895% FL MD 17 JUN 2027		(50,142)
CCP IRS R IN00O/N P 0.073895% FX MD 17 JUN 2027	(20,236)	
CCP IRS R IN00O/N P 0.07409% FL MD 17 JUN 2027		(556,009)
CCP IRS R IN00O/N P 0.07409% FX MD 17 JUN 2027	(232,350)	
CCP IRS R JIBA3M P 0.0934% FL MD 08 APR 2030		(11,211)
CCP IRS R JIBA3M P 0.0934% FX MD 08 APR 2030	(2,638)	
CCP IRS R KWCDC P 0.03245 FL MD 19 DEC 2033		(37,513)
CCP IRS R KWCDC P 0.03255 FL MD 18 DEC 2028		(36,378)
CCP IRS R KWCDC P 0.03835 FL MD 08 NOV 2028		(220,428)
CCP IRS R KWCDC P 0.03853 FL MD 08 NOV 2033		(238,632)
CCP IRS R KWCDC P 0.039275 FL MD 06 NOV 2028		(73,654)
CCP IRS R KWCDC P 0.03937 FL MD 07 NOV 2033		(78,771)
CCP IRS R KWCDC P 0.03937 FL MD 11 OCT 2028		(281,641)
CCP IRS R KWCDC P 0.0399 FL MD 11 OCT 2033		(319,453)
CCP IRS R KWCDC P 0.04088 FL MD 01 NOV 2028		(1,169,889)
CCP IRS R KWCDC P 0.0411 FL MD 01 NOV 2028		(133,752)
CCP IRS R KWCDC P 0.04114 FL MD 01 NOV 2033		(475,651)
CCP IRS R KWCDC P 0.04117 FL MD 01 NOV 2033		(942,382)
CCP IRS R NIBOR6M P 0.04274 FL MD 04 OCT 2033		(76)
CCP IRS R PRIB06M P 0.03668 FL MD 19 DEC 2033		(27,604)
CCP IRS R PRIB06M P 0.0374 FL MD 19 DEC 2033		(43,121)
CCP IRS R PRIB06M P 0.037535 FL MD 14 DEC 2033		(23,638)
CCP IRS R PRIB06M P 0.03779 FL MD 15 DEC 2028		(4)
CCP IRS R PRIB06M P 0.03804 FL MD 15 DEC 2033		(12,176)
CCP IRS R PRIB06M P 0.03999 FL MD 05 DEC 2033		(16,253)
CCP IRS R PRIB06M P 0.0447 FL MD 02 NOV 2028		(408,971)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R PRIB06M P 0.0457 FL MD 02 NOV 2033		(390,945)
CCP IRS R SIBCSORA P 0.03467 FL MD 03 OCT 2033		(2,923)
CCP IRS R SIBCSORA P 0.03511 FL MD 02 NOV 2033		(1,853)
CCP IRS R SONIO/N P 0.038241% FL MD 21 OCT 2052		(52,199)
CCP IRS R SONIO/N P 0.038968 FL MD 09 JUN 2053		(12,399)
CCP IRS R SONIO/N P 0.039465 FL MD 09 JUN 2053		(1,357)
CCP IRS R STIB3M P 0.02382 FL MD 19 DEC 2033		(9)
CCP IRS R STIB3M P 0.0265627 FL MD 08 DEC 2033		(26)
CCP IRS R STIB3M P 0.02832 FL MD 05 DEC 2033		(82)
CCP IRS R STIB3M P 0.034775 FL MD 03 OCT 2033		(5,275)
CCP IRS R TTHORON P 0.0288 FL MD 02 NOV 2028		(382,050)
CCP IRS R TTHORON P 0.0327 FL MD 02 NOV 2033		(110,349)
CCP IRS R WIBO6M P 0.0456 FL MD 08 NOV 2028		(15,089)
CCP IRS R WIBO6M P 0.0469 FL MD 04 DEC 2028		(11,261)
CCP IRS R WIBO6M P 0.04722 FL MD 04 DEC 2030		(26,396)
CCP IRS R WIBO6M P 0.0474 FL MD 18 NOV 2030		(41,959)
CCP IRS R WIBO6M P 0.0482 FL MD 05 DEC 2033		(7,793)
IRS P IN00O/N R 0.06148 FX MD 07 FEB 2028		(724)
IRS P IN00O/N R 0.06198 FX MD 07 FEB 2028		3,655
IRS P IN00O/N R 0.06206 FX MD 31 JAN 2028		5,079
IRS P IN00O/N R 0.06224 FX MD 31 JAN 2028		6,309
IRS P IN00O/N R 0.06228 FX MD 08 FEB 2028		12,554
IRS P IN00O/N R 0.06234 FX MD 16 DEC 2027		14,705
IRS P IN00O/N R 0.06245 FX MD 20 DEC 2027		13,960
IRS P IN00O/N R 0.06335 FX MD 14 FEB 2028	182,803	568,389
IRS P SONIO/N R 0.03085 FX MD 27 JAN 2053		(14,058)
IRS P SONIO/N R 0.031921 FX MD 24 JAN 2053		(3,775)
IRS P SONIO/N R 0.032257 FX MD 16 DEC 2052		(1,710)
IRS P SONIO/N R 0.033384 FX MD 20 DEC 2052		(871)
IRS P SONIO/N R 0.034522 FX MD 30 DEC 2052		16,626
IRS P SONIO/N R 0.034974 FX MD 25 JAN 2028		376
IRS P SONIO/N R 0.0358854 FX MD 08 FEB 2028		7,318
IRS P SONIO/N R 0.036071 FX MD 24 JAN 2028		1,712
IRS P SONIO/N R 0.038722 FX MD 16 DEC 2027		2,735
IRS P SONIO/N R 0.039814 FX MD 20 DEC 2027		7,793
IRS P SONIO/N R 0.040764 FX MD 29 DEC 2027		79,149
IRS R BBSW6M P 0.03934 FL MD 01 FEB 2030		337
IRS R BBSW6M P 0.03954 FL MD 04 FEB 2030		109
IRS R BBSW6M P 0.04118 FL MD 02 FEB 2033		43
IRS R BUBOR06M P 0.080805 FL MD 21 JAN 2030		(243,434)
IRS R BUBOR06M P 0.0827 FL MD 21 JAN 2030		(955,431)
IRS R SONIO/N P 0.033651 FL MD 06 JAN 2053		431
Total Investments in Interest Rate Swap Contracts	**(231,286,137)**	**(263,314,568)**

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Long Futures Contracts

	Fair Value
ALUMINUM HG FUTURE (LME) EXP FEB 24	3,528,088
ALUMINUM HG FUTURE (LME) EXP JAN 24	2,749,645
AUST 10Y BOND FUTURE (SFE) EXP MAR 24	8,490,302
BRENT CRUDE FUTURE (ICE) EXP APR 24	(2,344,480)
BRENT CRUDE FUTURE (ICE) EXP AUG 24	(121,720)
BRENT CRUDE FUTURE (ICE) EXP JUN 24	(2,903,990)
BRENT CRUDE FUTURE (ICE) EXP MAY 24	(1,534,610)
BRENT CRUDE FUTURE (ICE) EXP SEP 24	(36,360)
BRENT CRUDE OIL FUTURE (ICE) EXP JUL 24	(502,420)
BRENT CRUDE OIL FUTURE (ICE) EXP MAR 24	(5,894,320)
CAC40 10 EURO FUTURE (EOP) EXP JAN 24	(273,128)
COFFEE 'C' FUTURE (NYB) EXP JUL 24	218,963
COFFEE 'C' FUTURE (NYB) EXP MAR 24	2,925,788
COFFEE 'C' FUTURE (NYB) EXP MAY 24	927,675
COPPER FUTURE (CMX) EXP MAR 14	37,225
COPPER FUTURE (LME) EXP DEC 24	80,511
COPPER FUTURE (LME) EXP FEB 24	1,174,204
COPPER FUTURE (LME) EXP JUL 24	53,018
COPPER FUTURE (LME) EXP MAR 24	1,359,441
COPPER FUTURE (LME) EXP MAY 24	239,082
COPPER FUTURE (LME) EXP OCT 24	12,638
COPPER FUTURE (LME) EXP SEP 24	122,725
CORN FUTURE (CBT) EXP JUL 24	(46,175)
CORN FUTURE (CBT) EXP MAR 24	(260,125)
CORN FUTURE (CBT) EXP MAY 24	(51,025)
CORN FUTURE (CBT) EXP SEP 24	(8,237)
COTTON NO 2 FUTURE (NYB) EXP JUL 24	17,690
COTTON NO.2 FUTURE (NYB) EXP MAR 24	80,975
COTTON NO.2 FUTURE (NYB) EXP MAY 24	42,835
CRUDE OIL FUTURE (NYM) EXP JUL 24	(1,700)
CRUDE OIL FUTURE (NYM) EXP SEP 24	(200,700)
DAX INDEX FUTURE (EUX) EXP MAR 24	(322,613)
EURO STOXX 50 FUTURE (EUX) EXP MAR 24	(2,919,457)
EURO-BOBL FUTURE (EUX) EXP MAR 24	1,379,907
EURO-BUND FUTURE (EUX) EXP MAR 24	12,937,672
EURO-BUXL 30Y BND FUTURE (EUX) EXP MAR 24	3,952,018
FTSE 100 INDEX FUTURE (ICF) EXP MAR 24	729,836
H-SHARES INDEX FUTURE (HKG) EXP JAN 24	253,472
IRON ORE 62% (SGX) EXP APR 24	94,590
IRON ORE 62% (SGX) EXP FEB 24	1,309,035
IRON ORE 62% (SGX) EXP MAR 24	461,330
KC HRW WHEAT FUTURE (CBT) EXP JUL 24	(21,175)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Long Futures Contracts (Continued)	Fair Value
KC HRW WHEAT FUTURE (CBT) EXP MAR 24	(629,637)
KC HRW WHEAT FUTURE (CBT) EXP MAY 24	(65,887)
LEAN HOGS FUTURE (CME) EXP APR 24	(1,271,830)
LEAN HOGS FUTURE (CME) EXP AUG 24	(7,870)
LEAN HOGS FUTURE (CME) EXP FEB 24	(3,053,100)
LEAN HOGS FUTURE (CME) EXP JUL 24	(107,660)
LEAN HOGS FUTURE (CME) EXP JUN 24	(286,560)
LIVE CATTLE FUTURE (CME) EXP APR 24	(724,250)
LIVE CATTLE FUTURE (CME) EXP AUG 24	(34,890)
LIVE CATTLE FUTURE (CME) EXP FEB 24	(1,310,950)
LIVE CATTLE FUTURE (CME) EXP JUN 24	(361,540)
LME COPPER FUTURE (LME) EXP APR 24	362,804
LME COPPER FUTURE (LME) EXP JAN 24	962,306
LME COPPER FUTURE (LME) EXP JUN 24	293,489
LME PRI ALUM FUTURE (LME) EXP JUN 24	1,199,625
LONG GILT FUTURE (ICF) EXP MAR 24	14,631,632
MSCI EMGMKT FUTURE (NYF) EXP MAR 24	342,368
NATURAL GAS FUTURE (NYM) EXP APR 24	(4,022,570)
NATURAL GAS FUTURE (NYM) EXP AUG 24	(1,683,560)
NATURAL GAS FUTURE (NYM) EXP DEC 24	(375,330)
NATURAL GAS FUTURE (NYM) EXP FEB 24	(4,698,230)
NATURAL GAS FUTURE (NYM) EXP JAN 25	18,390
NATURAL GAS FUTURE (NYM) EXP JUL 24	(2,021,410)
NATURAL GAS FUTURE (NYM) EXP JUN 24	(2,000,330)
NATURAL GAS FUTURE (NYM) EXP MAR 24	(4,663,510)
NATURAL GAS FUTURE (NYM) EXP MAY 24	(3,723,400)
NATURAL GAS FUTURE (NYM) EXP NOV 24	(412,330)
NATURAL GAS FUTURE (NYM) EXP OCT 24	(412,110)
NATURAL GAS FUTURE (NYM) EXP SEP 24	(1,306,430)
NICKEL FUTURE (LME) EXP APR 24	(16,395)
NICKEL FUTURE (LME) EXP DEC 24	(1,340)
NICKEL FUTURE (LME) EXP FEB 24	(430,224)
NICKEL FUTURE (LME) EXP JAN 24	(1,190,964)
NICKEL FUTURE (LME) EXP JUL 24	(46,922)
NICKEL FUTURE (LME) EXP JUN 24	(360,106)
NICKEL FUTURE (LME) EXP MAR 24	(614,624)
NICKEL FUTURE (LME) EXP MAY 24	(320,389)
NICKEL FUTURE (LME) EXP OCT 24	(1,764)
NICKEL FUTURE (LME) EXP SEP 24	(9,036)
NIKKEI 225 FUTURE (OSE) EXP MAR 24	437,432

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Long Futures Contracts (Continued)	Fair Value
NIKKEI 225 FUTURE (SGX) EXP MAR 24	397,037
NIKKEI 225 MINI FUTURE (OSE) EXP MAR 24	230,859
PRI ALUM FUTURE (LME) EXP JUL 24	214,798
PRI ALUMINUM FUTURE (LME) EXP APR 24	584,392
PRI ALUMINUM FUTURE (LME) EXP DEC 24	821,771
PRI ALUMINUM FUTURE (LME) EXP MAR 24	3,666,689
PRI ALUMINUM FUTURE (LME) EXP MAY 24	872,530
PRI ALUMINUM FUTURE (LME) EXP SEP 24	109,126
S&P 500 EMINI FUTURE (CME) EXP MAR 24	22,372,193
S&P/TSX 60 INDEX FUTURE (MSE) EXP MAR 24	4,110,073
SILVER FUTURE (CMX) EXP MAR 24	1,993,455
SOYBEAN FUTURE (CBT) EXP JUL 24	(58,487)
SOYBEAN FUTURE (CBT) EXP MAR 24	(73,675)
SOYBEAN FUTURE (CBT) EXP MAY 24	(45,075)
SOYBEAN MEAL FUTURE (CBT) EXP JUL 24	(55,510)
SOYBEAN MEAL FUTURE (CBT) EXP MAR 24	(207,130)
SOYBEAN MEAL FUTURE (CBT) EXP MAY 24	(114,020)
SOYBEAN OIL FUTURE (CBT) EXP JUL 24	(42,144)
SOYBEAN OIL FUTURE (CBT) EXP MAR 24	(119,694)
SOYBEAN OIL FUTURE (CBT) EXP MAY 24	(58,446)
SUGAR #11 (WORLD) FUTURE EXP MAR 24	(2,584,602)
SUGAR #11 WORLD FUTURE (NYB) EXP JUL 24	(189,672)
SUGAR #11 WORLD FUTURE (NYB) EXP MAY 24	(594,877)
SUGAR #11 WORLD FUTURE (NYB) EXP OCT 24	638
TOPIX INDEX FUTURE (OSE) EXP MAR 24	329,266
US 10YR NOTE FUTURE (CBT) EXP MAR 24	30,020,165
US 10YR ULTRA FUTURE (CBT) EXP MAR 24	13,399,915
US 5YR NOTE FUTURE (CBT) EXP MAR 24	867,367
US LONG BOND FUTURE (CBT) EXP MAR 24	3,068,852
US ULTRA BOND (CBT) EXP MAR 24	29,102,087
WHEAT FUTURE (CBT) EXP JUL 24	29,238
WHEAT FUTURE (CBT) EXP MAR 24	246,188
WHEAT FUTURE (CBT) EXP MAY 24	61,113
WTI CRUDE FUTURE (ICE) EXP APR 24	14,370
WTI CRUDE FUTURE (ICE) EXP FEB 24	(1,145,410)
WTI CRUDE FUTURE (ICE) EXP JUN 24	(238,260)
WTI CRUDE FUTURE (ICE) EXP MAR 24	(716,640)
WTI CRUDE FUTURE (ICE) EXP MAY 24	7,950
WTI CRUDE FUTURE (NYM) EXP APR 24	(312,030)
WTI CRUDE FUTURE (NYM) EXP DEC 24	(15,680)
WTI CRUDE FUTURE (NYM) EXP FEB 24	(1,103,830)
WTI CRUDE FUTURE (NYM) EXP JUN 24	(1,311,250)
WTI CRUDE FUTURE (NYM) EXP MAR 24	(1,438,070)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Long Futures Contracts (Continued)		**Fair Value**
WTI CRUDE FUTURE (NYM) EXP MAY 24		(249,640)
YEN DENOM NIKKEI FUTURE (CME) EXP MAR 24		50,681
ZINC FUTURE (LME) EXP APR 24		228,175
ZINC FUTURE (LME) EXP DEC 24		46,594
ZINC FUTURE (LME) EXP FEB 24		1,115,915
ZINC FUTURE (LME) EXP JAN 24		933,769
ZINC FUTURE (LME) EXP JUL 24		141,215
ZINC FUTURE (LME) EXP JUN 24		102,601
ZINC FUTURE (LME) EXP MAR 24		1,586,331
ZINC FUTURE (LME) EXP MAY 24		384,706
ZINC FUTURE (LME) EXP SEP 24		65,220
Total Investments in Long Futures Contracts		**114,320,455**

Investments in Other Investments	Cost	**Fair Value**
CBOT B-1 (FULL)EXCHANGE	285,000	378,000
Total Investments in Other Investments	**285,000**	**378,000**

Investments in Preferred Stocks	**Cost**	**Fair Value**
HENKEL AG & CO KGAA	706,589	655,871
VOLKSWAGEN AG	1,992,895	1,473,847
Total Investments in Preferred Stocks	**2,699,485**	**2,129,718**

Investments in Securities Purchased under Agreements to Repurchase	**Proceeds**	**Fair Value**
912810RR1 1.000% BNPAFRPPXXX REP +5.620% 05/24/24_09/01/23	16,935,039	16,935,039
912810RR1 1.000% CHASUS33FIC REP +5.620% 04/11/24_08/25/23	36,956,497	36,956,497
912810RR1 1.000% CHASUS33FIC REP +5.630% 03/08/24_08/24/23	3,146,399	3,146,399
912810RR1 1.000% RDOSUS31XXX REP +5.670% 05/10/24_08/30/23	15,891,751	15,891,751
912810RW0 0.875% BNPAFRPPXXX REP +5.630% 03/08/24_09/01/23	5,236,975	5,236,975
912810RW0 0.875% CHASUS33FIC REP +5.620% 04/18/24_08/25/23	13,468,903	13,468,903
912810SB5 1.000% BNPAFRPPXXX REP +5.630% 05/10/24_09/01/23	5,099,286	5,099,286
912810SB5 1.000% BSUIFRPPXXX REP +5.610% 02/08/24_08/24/23	19,405,471	19,405,471
912810SB5 1.000% RDOSUS31XXX REP +5.650% 03/26/24_08/30/23	10,857,953	10,857,953
912810SG4 1.000% BNPAFRPPXXX REP +5.630% 03/14/24_09/01/23	23,881,256	23,881,256
912810SG4 1.000% CHASUS33FIC REP +5.620% 03/08/24_08/24/23	24,097,198	24,097,198
912810SG4 1.000% CHASUS33FIC REP +5.620% 04/24/24_08/25/23	31,099,734	31,099,734
912810SG4 1.000% RDOSUS31XXX REP +5.660% 04/11/24_08/30/23	24,955,360	24,955,360
912810SM1 0.250% BNPAFRPPXXX REP +5.630% 03/14/24_09/01/23	8,308,418	8,308,418

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Securities Purchased under Agreements to Repurchase (Continued)	Proceeds	Fair Value
912810SM1 0.250% CHASUS33FIC REP +5.620% 04/11/24_08/25/23	9,889,632	9,889,632
912810SM1 0.250% CHASUS33FIC REP +5.630% 03/14/24_08/24/23	29,681,775	29,681,775
912810SM1 0.250% RDOSUS31XXX REP +5.660% 04/24/24_08/30/23	6,270,950	6,270,950
912810TE8 0.125% BNPAFRPPXXX REP +5.630% 03/14/24_09/01/23	516,458	516,458
9128283R9 0.500% BNPAFRPPXXX REP +5.630% 04/11/24_09/01/23	17,685,914	17,685,914
9128283R9 0.500% CHASUS33FIC REP +5.620% 03/26/24_08/25/23	22,706,353	22,706,353
9128283R9 0.500% CHASUS33FIC REP +5.630% 03/26/24_08/24/23	42,879,874	42,879,874
9128283R9 0.500% RDOSUS31XXX REP +5.660% 04/11/24_08/30/23	16,157,069	16,157,069
9128287D6 0.250% CHASUS33FIC REP +5.610% 03/08/24_08/25/23	140,975,412	140,975,412
9128287D6 0.250% CHASUS33FIC REP +5.620% 05/10/24_08/25/23	29,136,634	29,136,634
9128287D6 0.250% CHASUS33FIC REP +5.640% 03/26/24_09/01/23	133,681,000	133,681,000
9128287D6 0.250% CHASUS33FIC REP +5.640% 04/24/24_08/24/23	70,613,018	70,613,018
9128287D6 0.250% RDOSUS31XXX REP +5.660% 04/18/24_08/30/23	120,903,479	120,903,479
912828Y38 0.750% BNPAFRPPXXX REP +5.630% 03/08/24_09/01/23	25,371,898	25,371,898
912828Y38 0.750% CHASUS33FIC REP +5.620% 04/18/24_08/25/23	33,181,167	33,181,167
912828Y38 0.750% RDOSUS31XXX REP +5.630% 04/11/24_08/24/23	48,547,361	48,547,361
912828Y38 0.750% RDOSUS31XXX REP +5.670% 05/10/24_08/30/23	25,957,123	25,957,123
912828Z37 0.125% BNPAFRPPXXX REP +5.630% 04/24/24_09/01/23	94,591,176	94,591,176
912828Z37 0.125% BNPAFRPPXXX REP +5.630% 05/24/24_08/24/23	101,008,107	101,008,107
912828Z37 0.125% BSUIFRPPXXX REP +5.610% 02/08/24_08/24/23	22,504,921	22,504,921
912828Z37 0.125% CHASUS33FIC REP +5.620% 03/14/24_08/25/23	138,507,476	138,507,476
912828Z37 0.125% CHASUS33FIC REP +5.620% 04/11/24_08/25/23	15,775,363	15,775,363
912828Z37 0.125% RDOSUS31XXX REP +5.670% 05/24/24_08/30/23	88,092,332	88,092,332
912828ZZ6 0.125% BNPAFRPPXXX REP +5.630% 05/10/24_09/01/23	45,196,176	45,196,176
912828ZZ6 0.125% CHASUS33FIC REP +5.610% 02/08/24_08/25/23	66,093,128	66,093,128
912828ZZ6 0.125% CHASUS33FIC REP +5.640% 05/10/24_08/24/23	78,166,020	78,166,020
912828ZZ6 0.125% RDOSUS31XXX REP +5.660% 04/24/24_08/30/23	41,274,150	41,274,150
91282CBF7 0.125% BNPAFRPPXXX REP +5.630% 04/11/24_09/01/23	31,692,524	31,692,524
91282CBF7 0.125% CHASUS33FIC REP +5.620% 03/26/24_08/25/23	40,757,207	40,757,207
91282CBF7 0.125% RDOSUS31XXX REP +5.630% 04/18/24_08/24/23	54,566,898	54,566,898
91282CBF7 0.125% RDOSUS31XXX REP +5.650% 03/26/24_08/30/23	31,170,887	31,170,887
91282CDX6 0.125% BNPAFRPPXXX REP +5.630% 03/08/24_09/01/23	4,452,862	4,452,862
91282CEZ0 0.625% BNPAFRPPXXX REP +5.630% 05/10/24_09/01/23	1,256,312	1,256,312
EDBZ0D4B2 0.100% ROYCGB2LXXX REP +3.830% 05/14/24_09/01/23	77,677,988	78,516,713
EFB1TX1H7 1.800% BSUIFRPPXXX REP +3.795% 02/22/24_09/01/23	101,881,860	102,981,924
EFBDCKJW5 0.100% ROYCGB2LXXX REP +3.840% 03/01/24_09/01/23	146,204,822	147,783,462
EFBNB7RZ7 0.700% ROYCGB2LXXX REP +3.820% 03/19/24_09/01/23	213,763,970	216,072,077
Total Investments in Securities Purchased under Agreements to Repurchase	**2,408,129,532**	**2,413,955,069**

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Securities Purchased under Agreements to Resell	Proceeds	Fair Value
912810RR1 1.000% CHASUS33FIC REP +5.410% 03/08/24_10/30/23	1,190,748	1,190,748
912810RR1 1.000% CHASUS33FIC REP +5.430% 03/08/24_11/02/23	994,512	994,512
912810RR1 1.000% CHASUS33FIC REP +5.440% 03/08/24_11/03/23	633,993	633,993
912810RR1 1.000% CHASUS33FIC REP +5.470% 04/11/24_11/03/23	22,312,754	22,312,754
912810RR1 1.000% CHASUS33FIC REP +5.480% 03/08/24_10/20/23	123,970	123,970
912810RW0 0.875% CHASUS33FIC REP +5.440% 04/18/24_10/30/23	194,137	194,137
912810RW0 0.875% CHASUS33FIC REP +5.450% 03/08/24_10/04/23	4,592,120	4,592,120
912810RW0 0.875% CHASUS33FIC REP +5.450% 04/18/24_11/02/23	160,648	160,648
912810RW0 0.875% CHASUS33FIC REP +5.460% 03/08/24_10/05/23	227,667	227,667
912810RW0 0.875% CHASUS33FIC REP +5.470% 03/08/24_10/12/23	168,964	168,964
912810RW0 0.875% CHASUS33FIC REP +5.470% 04/18/24_11/03/23	1,291,818	1,291,818
912810RW0 0.875% CHASUS33FIC REP +5.500% 04/18/24_10/12/23	337,927	337,927
912810RW0 0.875% CHASUS33FIC REP +5.520% 04/18/24_10/20/23	1,194,683	1,194,683
9128283R9 0.500% CHASUS33FIC REP +5.430% 03/26/24_10/30/23	1,358,000	1,358,000
9128283R9 0.500% CHASUS33FIC REP +5.440% 03/26/24_11/02/23	1,124,239	1,124,239
9128283R9 0.500% CHASUS33FIC REP +5.460% 03/26/24_10/04/23	10,130,692	10,130,692
9128283R9 0.500% CHASUS33FIC REP +5.460% 03/26/24_11/03/23	26,033,328	26,033,328
9128283R9 0.500% CHASUS33FIC REP +5.470% 03/26/24_10/05/23	1,539,055	1,539,055
9128283R9 0.500% CHASUS33FIC REP +5.490% 03/26/24_10/12/23	3,569,920	3,569,920
9128283R9 0.500% CHASUS33FIC REP +5.500% 03/26/24_10/20/23	8,323,937	8,323,937
912828Y38 0.750% CHASUS33FIC REP +5.410% 03/08/24_10/30/23	1,979,711	1,979,711
912828Y38 0.750% CHASUS33FIC REP +5.430% 03/08/24_11/02/23	830,430	830,430
912828Y38 0.750% CHASUS33FIC REP +5.450% 03/08/24_10/04/23	2,886,674	2,886,674
912828Y38 0.750% CHASUS33FIC REP +5.450% 04/11/24_11/02/23	819,054	819,054
912828Y38 0.750% CHASUS33FIC REP +5.460% 03/08/24_10/05/23	2,251,174	2,251,174
912828Y38 0.750% CHASUS33FIC REP +5.470% 04/11/24_11/03/23	37,942,884	37,942,884
912828Y38 0.750% CHASUS33FIC REP +5.480% 03/08/24_10/12/23	5,198,566	5,198,566
912828Y38 0.750% CHASUS33FIC REP +5.480% 03/08/24_10/20/23	12,140,143	12,140,143
912828Z37 0.125% CHASUS33FIC REP +5.420% 03/14/24_10/30/23	7,180,631	7,180,631
912828Z37 0.125% CHASUS33FIC REP +5.440% 03/14/24_11/02/23	5,970,927	5,970,927
912828Z37 0.125% CHASUS33FIC REP +5.450% 02/08/24_10/12/23	10,331,594	10,331,594
912828Z37 0.125% CHASUS33FIC REP +5.460% 02/08/24_10/20/23	11,968,075	11,968,075
912828Z37 0.125% CHASUS33FIC REP +5.460% 03/14/24_11/03/23	91,446,771	91,446,771
912828Z37 0.125% CHASUS33FIC REP +5.470% 04/11/24_11/03/23	15,587,166	15,587,166
912828Z37 0.125% CHASUS33FIC REP +5.470% 04/24/24_11/03/23	30,688,846	30,688,846
912828Z37 0.125% CHASUS33FIC REP +5.490% 03/14/24_10/20/23	32,200,313	32,200,313
Total Investments in Securities Purchased under Agreements to Resell	354,926,071	354,926,071

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

Investments in Short Futures Contracts	**Fair Value**
GOLD 100 OZ FUTURE (CMX) EXP APR 24	(15,790)
GOLD 100 OZ FUTURE (CMX) EXP FEB 24	(854,000)
Total Investments in Short Futures Contracts	**(869,790)**

Investments in Total Return Swaps	**Fair Value**
TRS EL UL BCOMTR INDEX P USB3MTA +3.5BPS 2024 JAN 31	221,636,225
TRS EL UL BCOMTR INDEX P USB3MTA -3BPS 2024 JAN 31	1,473,585
TRS EL UL S&P 500 TR INDEX R SOFRRATE +56BPS 2024 MAR 19	119,503,298
TRS FL UL BCOMTR INDEX P USB3MTA +3.5BPS 2024 JAN 31	(221,486,603)
TRS FL UL BCOMTR INDEX P USB3MTA -3BPS 2024 JAN 31	(1,470,000)
TRS FL UL S&P 500 TR INDEX R SOFR +56BPS 2024 MAR 19	(118,180,235)
Total Investments in Total Return Swaps	**1,476,270**

Investments in Forward Currency Contracts	**Fair Value**
AUSTRALIAN DOLLAR	195,542
CANADIAN DOLLAR	199,469
CHINESE R YUAN HK	15,053,205
EURO CURRENCY UNIT	308,458
HONG KONG DOLLAR	33,055
HUNGARIAN FORINT	43,031
INDIA RUPEE	21,124
JAPANESE YEN	4,724
NORWEGIAN KRONE	38,784
POUND STERLING	60,259
SINGAPORE DOLLAR	21,137
SWEDISH KRONA	49,627
SWITZERLAND FRANC	766
AUSTRALIAN DOLLAR	(19,444,020)
CANADIAN DOLLAR	(1,429,459)
CHINESE R YUAN HK	(23,543,595)
EURO CURRENCY UNIT	(20,649,115)
HONG KONG DOLLAR	(17,332)
HUNGARIAN FORINT	(1,339,995)
JAPANESE YEN	(4,841,047)
MEXICAN PESO	(1,023)
NEW ZEALAND DOLLAR	(1,468)
NORWEGIAN KRONE	(7,463,575)
POUND STERLING	(8,948,205)
SINGAPORE DOLLAR	(2,478,537)

All Weather Portfolio Trading, LLC

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023
(stated in United States Dollars)

SOUTH KOREA WON	(149,809)
SWEDISH KRONA	(12,657,621)
THAILAND BAHT	(18,903)
Total Investments in Forward Currency Contracts	**(86,954,523)**

Form 5500	Annual Return/Report of Employee Benefit Plan	OMB Nos. 1210-0110 1210-0089
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ **Complete all entries in accordance with the instructions to the Form 5500.**	**2023** **This Form is Open to Public Inspection**

Part I Annual Report Identification Information

For calendar plan year 2023 or fiscal plan year beginning and ending

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- [ ] a single-employer plan
- [X] a DFE (specify) E

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here ▶ [ ]

D Check box if filing under:
- [ ] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here ▶ [ ]

Part II Basic Plan Information - enter all requested information

1a Name of plan
ALL WEATHER PORTFOLIO LIMITED

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 08/01/2001

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)

ALL WEATHER PORTFOLIO LIMITED

ONE NYALA FARMS ROAD
WESTPORT, CT 06880

2b Employer Identification Number (EIN) 98-0501379

2c Plan Sponsor's telephone number 203-226-3030

2d Business code (see instructions) 523900

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Thomas S. Olkoski	9/24/2024	Thomas Olkoski
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2023)
v. 230728

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN 98-0501379	
	3c Administrator's telephone number 203-226-3030	

4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b** EIN	
a	Sponsor's name	**4d** PN	
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	0
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	0
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	0
b	Retired or separated participants receiving benefits	**6b**	0
c	Other retired or separated participants entitled to future benefits	**6c**	0
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	0
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f	Total. Add lines **6d** and **6e**.	**6f**	0
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	0
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	0
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)	**9b** Plan benefit arrangement (check all that apply)
(1) [ ] Insurance	**(1)** [ ] Insurance
(2) [ ] Code section 412(e)(3) insurance contracts	**(2)** [ ] Code section 412(e)(3) insurance contracts
(3) [ ] Trust	**(3)** [ ] Trust
(4) [ ] General assets of the sponsor	**(4)** [ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [ ] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- **(4)** [ ] **DCG** (Individual Plan Information) - Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information - Small Plan)
- **(3)** [ ] **A** (Insurance Information) - Number Attached _____
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) . . . . . ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) . . . . . ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____