# UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, DC 20549

#### FORM NPORT-P Monthly Portfolio Investments Report

# **NPORT-P: Filer Information**

Confidential	
Filer CIK	0001767074
Filer CCC	*****
Filer Investment Company Type	N-2
Is this a LIVE or TEST Filing?	C LIVE C TEST
Would you like a Return Copy?	
Is this an electronic copy of an official filing submitted in paper format?	
Submission Contact Information	
Name	Scott Svensen
Phone	3036232577
E-Mail Address	RegData@alpsinc.com
Notification Information	
Notify via Filing Website only?	
Notification E-mail Address	regdata@alpsinc.com
Series ID	
NPORT-P: Part A: Genera	I Information
Item A.1. Information about the Registran	ıt.
a. Name of Registrant	CIM Real Assets & Credit Fund
b. Investment Company Act file number for Registrant: (e.g., 811)	811-23425
c. CIK number of Registrant	0001767074
d. LEI of Registrant	5493000K400JV7T0XQ39
e. Address and telephone number of Registr	
Street Address 1	4700 WILSHIRE BOULEVARD
Street Address 2	
City	LOS ANGELES
City State, if applicable	LOS ANGELES
	LOS ANGELES
State, if applicable	LOS ANGELES  90010
State, if applicable  Foreign country, if applicable	
State, if applicable  Foreign country, if applicable  Zip / Postal Code	90010
State, if applicable Foreign country, if applicable Zip / Postal Code Telephone number	90010
State, if applicable Foreign country, if applicable Zip / Postal Code Telephone number Item A.2. Information about the Series.	90010

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a. Date of fiscal year-end.	2023-09-30	
b. Date as of which information is reported.	2023-03-31	
Item A.4. Final filing		
Does the Fund anticipate that this will be its final filing on Form N PORT?	○ Yes  No	
NPORT-P: Part B: Informa	ation About the Fund	
Report the following information for the Fund	d and its consolidated subsidiaries.	
Item B.1. Assets and liabilities. Report am	nounts in U.S. dollars.	
Total assets, including assets     attributable to miscellaneous securities     reported in Part D.	362112494.99	
b. Total liabilities.	52968479.61	
c. Net assets.	309144015.38	
Item B.2. Certain assets and liabilities. Re	port amounts in U.S. dollars.	
a. Assets attributable to miscellaneous securities reported in Part D.	0.00000000	
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.00000000	
	ole for notes payable, bonds, and similar deb	ot, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17
Amounts payable within one year.		
Banks or other financial institutions for borrowings.	0.00000000	
Controlled companies.	0.0000000	
Other affiliates.	0.00000000	
Others.	0.00000000	
Amounts payable after one year.		-
Banks or other financial institutions for borrowings.	4000000.00000000	
Controlled companies.	0.00000000	
Other affiliates.	0.00000000	
Others.	0.00000000	
d. Payables for investments purchased eithe basis.	er (i) on a delayed delivery, when-issued, or	other firm commitment basis, or (ii) on a standby commitment
(i) On a delayed delivery, when-issued, or other firm commitment basis:	0.0000000	
(ii) On a standby commitment basis:	0.0000000	
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.0000000	

Item B.3. Portfolio level risk metrics.

f. Cash and cash equivalents not reported in Parts C and D.

11172337.40000000

3 month.

1 year.

5 years.

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

asset value, provide:		, 33 3 ,
Currency Metric: 1		
ISO Currency code	United States Dollar	
a. Interest Rate Risk (DV01). For each curre value of the portfolio resulting from a 1 basis 30 years.	ncy for which the Fund had a value of 1% or point change in interest rates, for each of th	r more of the Fund's net asset value, provide the change in ne following maturities: 3 month, 1 year, 5 years, 10 years, and
Maturity period.		
3 month.	0.21851200	
1 year.	130.26640200	
5 years.	3505.53219900	
10 years.	33071.55905400	
30 years.	3917.43988600	
b. Interest Rate Risk (DV100). For each curr value of the portfolio resulting from a 100 ba and 30 years.	ency for which the Fund had a value of 1% or sis point change in interest rates, for each or	or more of the Fund's net asset value, provide the change in f the following maturities: 3 month, 1 year, 5 years, 10 years,
Maturity period.		
3 month.	21.85118900	
1 year.	6359.08349700	
5 years.	306004.46813900	
10 years.	3316531.30501900	
30 years.	406132.48102800	
c. Credit Spread Risk (SDV01, CR01 or CS0 where the shift is applied to the option adjust maturities: 3 month, 1 year, 5 years, 10 year	ted spread, aggregated by investment grade	olio resulting from a 1 basis point change in credit spreads and non-investment grade exposures, for each of the following
Investment grade.		
Maturity period.		
3 month.	0.00000000	
1 year.	177.48581500	
5 years.	200.82056600	
10 years.	0.0000000	
30 years.	0.0000000	
Non-Investment grade.		
Maturity period.		

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0.00000000

542.67407300

7105.97187300

10 years.	23550.76154200	
30 years.	1711.56250200	
underlying reference asset or assets are del (iii) the notional value of each futures contra	g, but not limited to, total return swaps, inter ot securities or an interest rate; ct for which the underlying reference asset o	est rate swaps, and credit default swaps, for which the or assets are debt securities or an interest rate; and set is an asset described in clause (i),(ii), or (iii).
		tween any of the listed maturities in (a) and (b), use linear ide of the range of maturities listed above, include those
Item B.4. Securities lending.		
a. For each borrower in any securities lendir	ng transaction, provide the following information	tion:
b. Did any securities lending counterparty provide any non-cash collateral?	C Yes 6 No	
Item B.5. Return information.		
	th the methodologies outlined in Item 26(b) (	s a Multiple Class Fund, report returns for each class. Such 1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form
Monthly Total Return Record: 1		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	1.59000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	0.15000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	-1.05000000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		
Monthly Total Return Record: 2		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	1.50000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	0.06000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	-1.13000000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		
Monthly Total Return Record: 3		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	1.56000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	0.11000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	-1.05000000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		
Monthly Total Return Record: 4		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	1.53000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	0.11000000	

Monthly total returns of the Fund for each of the preceding three months – Month 3.	-1.06000000
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.	

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

numbers.	
Asset category.	Credit Contracts
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	1248805.01000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-52642.45000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-214598.94000000
Instrument type.	Swap
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	1248805.01000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-52642.45000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-214598.94000000
Asset category.	Equity Contracts
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	1045.34000000
Monthly net realized gain(loss) – Month 2	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-1044.70000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-168.94000000
Instrument type.	Warrant
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	1045.34000000
Monthly net realized gain(loss) – Month 2	0.0000000

Monthly net change in unrealized appreciation (or depreciation) – Month 2	-1044.70000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-168.94000000

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

Monthly net realized gain(loss) – Month 1	-16781.94000000
Monthly net change in unrealized	1537648.33000000
appreciation (or depreciation) – Month 1	
Month 2	
Monthly net realized gain(loss) – Month 2	-6158.09000000
Mandalu natalanan in umaalinad	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-724758.87000000
Month 3	
Monthly net realized gain(loss) – Month 3	-49305.76000000
Manadahan ada ah an mada an mada d	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-4388297.19000000
appreciation (or depreciation) – Month 3	

#### Item B.6. Flow information.

distributions).

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

one i and or series and the investment of an or part of the proceeds in shares of another		
Month 1		
<ul> <li>a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).</li> </ul>	6164433.29000000	
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	436804.68000000	
c. Total net asset value of shares redeemed or repurchased, including exchanges.	14746678.33000000	
Month 2		
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	14840895.55000000	
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	425776.70000000	
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0.0000000	
Month 3		
a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and	13118499.42000000	

<ul> <li>b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.</li> </ul>	433797.70000000	
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0.0000000	
Item B.7. Highly Liquid Investment Minim	um information.	
a. If applicable, provide the Fund's current		
Highly Liquid Investment Minimum.		
b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.		
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	C Yes C No C N/A	
Item B.8. Derivatives Transactions.		
		percentage of the Fund's Highly Liquid Investments that it has ified among the following categories as specified in rule 22e-4
(1) Moderately Liquid Investments		
(2) Less Liquid Investments		
(3) Illiquid Investments		
	the required percentage, the denominator sh	ould only include assets (and exclude liabilities) that are
categorized by the Fund as Highly Liquid in		,,
Classification		
270.18f-4(c)(4)], provide the following inform a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value. b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i) (B)], reported as a percentage of the Fund's net asset value. c. Exposure from interest rate derivatives that hedge interest rate risks, as provided	17 CFR 270.18f-4] program requirement and	l limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR
in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.		
d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period.		
Item B.10. VaR information.		
For Funds subject to the limit on fund levera determined in accordance with the requiren each business day:	age risk described in rule 18f-4(c)(2) [17 CFF ent under rule 18f-4(c)(2)(ii) to determine the	R 270.18f-4(c)(2)], provide the following information, as e fund's compliance with the applicable VaR test at least once
Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.	7.50000000	
b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:		
i. As applicable, the name of the Fund's Designated Index, or a statement that the	S&P US REIT 30%/CMBX.NA.BB 20%/LSTA U CLO_US_3.0_B_Sector_N1600, 25%	nited States Leveraged Loan 100 Index BB/B, 25%;

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Fund's Designated Reference Portfolio is the Fund's Securities Portfolio.	
ii. As applicable, the index identifier for the Fund's Designated Index.	Blended Designated Index
iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio.	80.80000000
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.	0
NPORT-P: Part C: Schedu	ule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Fertitta Entertainment LLC TLB 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_071-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	339809.32000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.109919423664	

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

Payoff profile. C Long Short N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage amount of	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely	

Counterparty Record: 1

Name of counterparty.

LEI (if any) of counterparty.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer. Fertitta Entertainment LLC

Title of issue.	Fertitta Entertainment LLC					
At least one of the following other identifiers:						
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)					
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202071					
If other identifier provided, indicate the type of identifier used.	LX ID					
Custom swap Flag	Yes ○ No					
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.					
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other					
Description of Other Receipts	Underlying Performance					
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex					
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other					
Payments: fixed or floating	Floating					
Payments: Floating rate Index.	SONIA1M IR					
Payments: Floating rate Spread.	1.35000000					
Payment: Floating Rate Reset Dates.	Month					
Payment: Floating Rate Reset Dates Unit.	1					
Payment: Floating Rate Tenor.	Month					
Payment: Floating Rate Tenor Unit.	1					
Payments: Base currency	United States Dollar					
Payments: Amount	0.00000000					
ii. Termination or maturity date.	2029-01-29					
iii. Upfront payments or receipts						
Upfront payments.	0.00000000					
ISO Currency Code.	United States Dollar					
Upfront receipts.	0.00000000					
ISO Currency Code.	United States Dollar					
iv. Notional amount.	344347.82000000					
ISO Currency Code.	USD					
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-3677.61000000					

ltem C.12. Securities le	ndina	ı
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a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	
o. Does any portion of this investment	

No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan by the Fund?

equity-preferred, debt, derivative-

C Yes O No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

	reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	IENTC 2, LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IENTC2
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1645000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1645000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.532114457392
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	€ Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Loan

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Yes No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0102030 N/A

## Item C.9. For debt securities

For debt securities, also provide:

2031-03-31

b. Coupon.

a. Maturity date.

ii Annualized rate

i. Select the category that most closely reflects the coupon type among the

10.75000000

Fixed

following (fixed, floating, variable, none).

c. Currently in default? [Y/N]	○ Yes <sup>©</sup> No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes <sup>©</sup> No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	•
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>©</sup> No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securitie

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1	I. Ic	lenti	ficat	tion	of	inves	tment	t.
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a. Name of issuer (if any).	Citibank			
b. LEI (if any) of issuer. In the case of a	N/A			

series trust, report the LEI of the series.						
c. Title of the issue or description of the investment.	Allied Universal Holdco LLC					
d. CUSIP (if any).	N/A					
At least one of the following other identifiers	S:					
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used					
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_227-2000_1					
Description of other unique identifier.	INTERNAL IDENTIFIER					
Item C.2. Amount of each investment.						
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide					
Balance	1.00000000					
Units	Number of contracts					
Description of other units.						
Currency. Indicate the currency in which the investment is denominated.	United States Dollar					
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	468448.76000000					
Exchange rate.						
Percentage value compared to net assets of the Fund.	0.151530916561					
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the					
Payoff profile.	C Long C Short € N/A					
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:					
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit					
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate					
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.						
Item C.5. Country of investment or issuer	•					
Report the ISO country code that corresponds to the country where the	UNITED STATES OF AMERICA					
issuer is organized.						
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on						

the concentrations of the risk and economic exposure of the investments.

tem	C 6	Is	the	investme	nt a	Restricted	Security?

Is the investment a Restricted Security? C Yes O No

#### Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1
tem C.9. For debt securities	

O	1	0	2	C	3	O	N/A

C Yes C No

# Item C.9. For debt securities

a. Maturity date.

For debt securities, also provide:

b. Coupon.			

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.	

c. Currently in default? [Y/N] C Yes C No C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

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

<ul><li>v. Delta (if applicable).</li></ul>
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Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
· ·	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
Name of counterparty.  LEI (if any) of counterparty.	Citibank N/A
LEI (if any) of counterparty.  3. If the reference instrument is neither a de	
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Allied Universal Holdco LLC  Allied Universal Holdco LLC
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Allied Universal Holdco LLC  Allied Universal Holdco LLC
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers.	nivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Allied Universal Holdco LLC  Allied Universal Holdco LLC
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Allied Universal Holdco LLC  Allied Universal Holdco LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Allied Universal Holdco LLC  Allied Universal Holdco LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Allied Universal Holdco LLC    Other identifier (if CUSIP, ISIN, and ticker are not available)    LX194227    LX ID    Yes   No   No   No   No   No   No   No   No
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Allied Universal Holdco LLC    Other identifier (if CUSIP, ISIN, and ticker are not available)    LX194227    LX ID    Yes   No   No   No   No   No   No   No   No
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Allied Universal Holdco LLC    Other identifier (if CUSIP, ISIN, and ticker are not available)    LX194227    LX ID    Yes   No   No   received from another party.
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	Invalue or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Allied Universal Holdco LLC  Allied Universal Holdco LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX194227  LX ID  Yes C No  received from another party.  Fixed C Floating C Other  Underlying Performance  paid to another party.
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be	Invalue or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Allied Universal Holdco LLC  Allied Universal Holdco LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX194227  LX ID  Yes C No  received from another party.  Fixed C Floating C Other  Underlying Performance  paid to another party.

Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2028-05-14
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	492500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-21588.74000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>●</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Wmrk Commercial Mortgage Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	WMRK Commercial Mortgage Trust 2022-WMRK

d. CUSIP (if any).	929342AE3
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US929342AE35
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	7500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not	7370446.50000000
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.384146589718
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
• •	- Long - Ghort - N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	S .
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	e category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	e category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the	e category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	e category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate  UNITED STATES OF AMERICA
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	e category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate  UNITED STATES OF AMERICA

each portfolio investment among the followiclassifications, indicate the percentage amo	ng categories as specified in ru	ule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ication.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categor	ories to the holding, indicate whi	ich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas portion of the position.	mount of a holding attributable to multiple classification categories only in the ty features that justify treating the portions separately; (2) if a fund has is to classify the position through evaluation of how long it would take to conably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunct net asset value used as the practical expo	ue Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted out "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2024-11-09	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	5.67600000	
c. Currently in default? [Y/N]	○ Yes <sup>©</sup> No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ⓒ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>©</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	available), ticker (if CUSIP and	le of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse	○ Repurchase ○ Reverse re	epurchase

repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		1
e. Maturity date.		
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase as securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.	6.4. 6.4	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No	
c. Is any portion of this investment on loan by the Fund?	C Yes • No	
	ula of Doutfolia Invantuacy	_
NPORT-P: Part C: Schedu		
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or repor	its consolidated subsidiaries, disclose the infe eding five percent of its total assets as misce ted are not restricted, have been held for not	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report	its consolidated subsidiaries, disclose the infi teding five percent of its total assets as misce ted are not restricted, have been held for not previously reported by name to the sharehold t to shareholders or otherwise made available	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report tem C.1. Identification of investment.  a. Name of issuer (if any).	its consolidated subsidiaries, disclose the infreeding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report	its consolidated subsidiaries, disclose the infi teding five percent of its total assets as misce ted are not restricted, have been held for not previously reported by name to the sharehold t to shareholders or otherwise made available	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	its consolidated subsidiaries, disclose the infreeding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the	its consolidated subsidiaries, disclose the infeeding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available Citibank	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	its consolidated subsidiaries, disclose the infedding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report tem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.	its consolidated subsidiaries, disclose the infeeding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L  N/A	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers	its consolidated subsidiaries, disclose the infedding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers	its consolidated subsidiaries, disclose the infeeding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L  N/A	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of	its consolidated subsidiaries, disclose the infreeding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L  N/A  S:  Other unique identifier (if ticker and ISIN are no	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.	its consolidated subsidiaries, disclose the infereding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L  N/A  S:  Other unique identifier (if ticker and ISIN are not S_290-2000_1	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.	its consolidated subsidiaries, disclose the infedding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L  N/A  S:  Other unique identifier (if ticker and ISIN are not sharehold in the share	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express	its consolidated subsidiaries, disclose the infedding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L  N/A  S:  Other unique identifier (if ticker and ISIN are not sharehold in the share	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any e to the public.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report tem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	its consolidated subsidiaries, disclose the infeeding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L  N/A  S:  Other unique identifier (if ticker and ISIN are not sharehold in the share	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public.  In the public is available. Indicate the type of identifier used
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report tem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	its consolidated subsidiaries, disclose the infeeding five percent of its total assets as misceted are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.  Citibank  N/A  Athenahealth Group Inc. TLB 1L  N/A  S:  Other unique identifier (if ticker and ISIN are not sharehold in the share	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period lers of the Fund or to any exchange, or set forth in any e to the public.  In the public is available. Indicate the type of identifier used

United States Dollar

Currency. Indicate the currency in which

the investment is denominated.

- ··, · · · · · · · · · · · · · · · ·	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	415301.21000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.134339074780
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	curity?
Is the investment a Restricted Security?	○ Yes <sup>©</sup> No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for grategories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value

C 1 © 2 C 3 C N/A

measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

(forward, future, option, swaption, swap (including but not limited to total return

not have a level associated with it (i.e., net asset value used as the practical expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes © No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the	
repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	a coourties may be aggregated in responding to nome of to.i.iiii.
a. Type of derivative instrument that most	Sugn
closely represents the investment, selected from among the following	Swap

swaps, credit default swaps, and interest rate swaps), warrant, other).

	$\sim$			
n	. Coi	ınta	rna	rt\/

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

Counterparty Record: 1 Name of counterparty. Citibank LEI (if any) of counterparty. N/A 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Title of issue. At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX202290 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ○ Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. C Fixed Floating C Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2029-02-15 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

currency of investment is not

Exchange rate.

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

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	442398.09000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-24975.24000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>⑤</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	TWO VA PROPERTIES INVESTORS DST	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300C3Y5X695301D65	
c. Title of the issue or description of the investment.	TWO VA Repack Trust Class B-2	
d. CUSIP (if any).	90214FAA7	
At least one of the following other identifier	s:	
Identifier.	ISIN	
ISIN	US90214FAA75	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expre the number of contracts.	ssed in number of shares, principal amount, or o	other units. For derivatives contracts, as applicable, provide
Balance	1811000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If	584953.00000000	

Percentage value compared to net assets	0.189216989784
of the Fund.	

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

relevant payoff profile question in Item C.11. Payoff profile. Long ○ Short ○ N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle ABS-mortgage backed security (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 @ 3 O N/A

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2033-11-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	None	
ii. Annualized rate.	0.00000000	
c. Currently in default? [Y/N]	C Yes € No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Itom C 10. For requirehees and reverse re	nurchago agreemente, alco provider	
Item C.10. For repurchase and reverse reparts a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c Tri party?		
c. Tri-party?	C Yes C No	
d. Repurchase rate.	○ Yes ○ No	
•	○ Yes ○ No	
<ul><li>d. Repurchase rate.</li><li>e. Maturity date.</li><li>f. Provide the following information concern</li></ul>		greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
<ul><li>d. Repurchase rate.</li><li>e. Maturity date.</li><li>f. Provide the following information concern</li></ul>	ing the securities subject to the repurchase a	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase a	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	ing the securities subject to the repurchase a	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	ing the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

7 11 7 1	•
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Victra (fka A Wireless)
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	LSF9 ATLANTIS HOLDINGS, LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX203431
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.  Balance	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
	3204210.32000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3207589.89000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.037571400519
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

electing in-kind payment and has elected to be paid in-kind.

a brief description.					
Item C.5. Country of investment or issuer.					
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA				
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.					
Item C.6. Is the investment a Restricted So	ecurity?				
Is the investment a Restricted Security?	○ Yes • No				
Item C.7.					
a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in ru	le 22e-4 [17 (			
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	ch of the thre	e circumstances lis	sted in the Instruc	ctions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than basis reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	y features tha s to classify th	it justify treating the	e portions separa nevaluation of how	itely; (2) if a fund has w long it would take to
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Rep				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.	2029-03-29				
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating				
ii. Annualized rate.	12.14833000				
c. Currently in default? [Y/N]	○ Yes <sup>©</sup> No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No				
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of	○ Yes <sup>⑤</sup> No				

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of $% \left\{ \left( 1,0\right) \right\} =\left\{ \left( 1,0\right)$	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes • No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	One GI Intermediate LLC, Tranche C Delayed Draw Term Loan
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN	LX201410
are not available). Indicate the type of	LAZU 1410

identifier used

Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	916666.67000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	843333.34000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.272796269066	

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

Payoff profile. © Long C Short C N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

# Item C.6. Is the investment a Restricted Security?

#### Item C.7.

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

iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2025-12-22
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	11.61000000
c. Currently in default? [Y/N]	○ Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
,	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No

ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes    No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Al Aqua Merger Sub Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_536-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	724416.72000000
Exchange rate.	

Percentage value compared to net assets of the Fund.	0.234329854035	
Itom C 3 Indicate navoff profile among the	following categories (long short N	

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

Payoff profile. C Long C Short N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

category that most closely identifies the mistrament among each of the following.						
Derivative-credit Derivative-credit						

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate		

# Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

ï	1		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes © No

UNITED STATES OF AMERICA

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C	1	•	2	C	3	0	N/A

item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty	Citibank

LEI (if any) of counterparty.	N/A		
3. If the reference instrument is neither a delissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if		
Name of issuer.	Osmosis Buyer Limited		
Title of issue.	Osmosis Buyer Limited		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195536		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.		
Receipts: fixed, floating or other.	© Fixed © Floating <sup>®</sup> Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be payments: Reference Asset, Instrument or li			
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-07-30		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.0000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	748263.89000000		

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

C Yes C No

c. Is any portion of this investment on loan

by the Fund?

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Core & Main LP	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_426-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	408364.57000000	
Exchange rate.		
Percentage value compared to net assets	0.132095253242	

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

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes · No
Item C.7.	
a. Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the eposition have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S.	0 1 © 2 0 3 0 N/A

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

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

expedient).

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if

5/24/23, 11:13 AM NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html CUSIP, ISIN, and ticker are not available). Name of issuer. Core & amp; Main LP Title of issue. Core & amp; Main LF At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX195426 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes ○ No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. C Fixed C Floating Other Description of Other Receipts Underlying Performance 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ● Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency United States Dollar Payments: Amount 0.00000000 ii. Termination or maturity date. 2028-07-27 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar Upfront receipts. 0.00000000

ISO Currency Code. USD

**United States Dollar** 

410416.65000000

ISO Currency Code.

iv. Notional amount.

5/24/20, 11.10 AW	14 CIVI-1 _5455500114000 V 1 0XQ55_2025-05-5 1.11tm
<ul> <li>V. Unrealized appreciation or depreciation.</li> <li>Depreciation shall be reported as a negative number.</li> </ul>	-1026.01000000
Item C.12. Securities lending.	
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> </ul>	○ Yes ○ No
<ul> <li>b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?</li> </ul>	○ Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Lcm Ltd Partnership
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	LCM 31, Ltd.

# Item C.2. Amount of each investment.

At least one of the following other identifiers:

d. CUSIP (if any).

Identifier.

ISIN

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	250000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	162612.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.052600888877

50201VAA1

US50201VAA17

ISIN

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

Payoff profile. • Long • Short • N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-

ABS-other

commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

CAYMAN ISLANDS		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 C 2 © 3 C N/A

# Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none)
- ii Annualized rate

closely the e, none).	

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not e of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	nurchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> </ul>	○ Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
For each investment held by the Fund and	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of inves	4

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	N/A

	<del>-</del>	<del>-</del>
series trust, report the LEI of the series.		
c. Title of the issue or description of the investment.	EOS-Metasource Intermediate, Inc., TL	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers:		
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	aTL-2000	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, c	r other units. For derivatives contracts, as applicable, provide
Balance	3473750.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3275746.25000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.059618199619	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	● Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the		

the concentrations of the risk and economic exposure of the investments.

tem C	6 is the	investment	a Restricte	ed Security?

Is the investment a Restricted Security? 
• Yes • No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 @ 3 O N/A

## Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2027-05-17

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

10.98210000

c. Currently in default? [Y/N]

C Yes 6 No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

C Yes O No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

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

v. Delta (if applicable).

Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the	© Repurchase © Reverse repurchase
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repulcitase Reverse repulcitase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>⑤</sup> No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not exce- in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Steele Creek Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Steele Creek CLO 2022-1, Ltd.
d. CUSIP (if any).	85816HAC1
At least one of the following other identifiers	::
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AC1-2010
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
the number of contracts.	

# Balance 44385.00000000

Units

Principal amount

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	40500.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.013100690288	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	© Long □ Short □ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted So	ecurity?	
Is the investment a Restricted Security?	○ Yes · No	
Item C.7.		
Liquidity classification information. For poeach portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in rule 22e-4 [17 (	nt investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
		e circumstances listed in the Instructions to Item C.7 is
atti pattig matapio otassinoation catego	and moraning, mandate willion of the tille	2 22lota 1000 notes in the mediations to item 0.7 is

applicable.

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
	cluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	urchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	

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

## Item C.11. For derivatives, also provide:

### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

equity-preferred, debt, derivative-commodity, derivative-credit, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	LSF9 ATLANTIS HOLDINGS LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	c
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_431-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1202846.22000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.389089278833
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 0 3 0 N/A

## Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

- c. Currently in default? [Y/N]
- C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	e securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	LSF9 Atlantis Holdings LLC
Title of issue.	LSF9 Atlantis Holdings LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203431	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or li	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed  Floating  Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-03-29	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	1231578.96000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	17022.76000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>©</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

regionation statement, application, or report	to sharehelders of earletwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Allegro Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Allegro CLO XV, Ltd.
d. CUSIP (if any).	01749KAC3
At least one of the following other identifiers	Σ
Identifier.	ISIN
ISIN	US01749KAC36
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	4060000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3413851.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.104291472634
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	• Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	ABS-other

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commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	JERSEY
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	CAYMAN ISLANDS
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes <sup>®</sup> No
Item C.7.	
<ul> <li>a. Liquidity classification information. For poening each portfolio investment among the following classifications, indicate the percentage among the percentage and classifications.</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	0 1 0 2 © 3 0 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
0.40 Farmananahara and aranga	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
For each investment held by the Fund and i	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information fo

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Venture Cdo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300ZDR5K71IXJ2M57
c. Title of the issue or description of the investment.	Venture 45 CLO, Ltd.
d. CUSIP (if any).	92326HAA4

At least one of the following other identifiers	•	
Identifier.	ISIN	
ISIN	US92326HAA41	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	3000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2459517.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.795589394469	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	JERSEY	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	○ Yes • No	
Item C.7.		
a Liquidity classification information. For no	rtfolio investments of open-end managemen	t investment companies provide the liquidity classification(s) for

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2035-07-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	12.33900000
c. Currently in default? [Y/N]	C Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
,	
tem C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> </ul>	○ Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes € No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Roper Industrial Products Investment Co LLC TL
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
	, , ,
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_LX2-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	99393.00000000
exchange rate used to calculate value.	

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

of the Fund.

Item C.7.

Category.

C 1 @ 2 C 3 C N/A

Item C.9. For debt securities
expedient).
net asset value used as the practical
.4/23, 11.13 AW

tiem 0.5. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not e of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are a securities may be aggregated in responding to Items C.10.f.i-iii.
	, 66 6 1 6
Item C.11. For derivatives, also provide:	
Item C.11. For derivatives, also provide:  a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap

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

Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	ivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if	
Name of issuer.	Roper Industrial Products Investment Co LLC	
Title of issue.	Roper Industrial Products Investment Co LLC	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX210746	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	eceived from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ⓒ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index		
Payments: fixed, floating or other.	○ Fixed  Floating  Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.		
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.		
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-11-22	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

ISO Currency Code.	United States Dollar
iv. Notional amount.	100000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2893.00000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>●</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes 6 No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities

in Part C, provided that the securities so list covered by this report, and have not been	sted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any rt to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Proofpoint Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifier	s:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_373-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expre the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	692102.18000000
Exchange rate.	

Percentage value compared to net assets	0.22
of the Fund	

0.223876945878	

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

Payoff profile. C Long C Short N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Derivative-credit		

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate		

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

# Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes © No

N/A

UNITED STATES OF AMERICA

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

O	1	2	O	3	O	N/A	١

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not a fidentifier used
v. Delta (if applicable).	
2014 ( applicazio).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	nterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty	Citihank

LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a delissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Proofpoint Inc.
Title of issue.	Proofpoint Inc.
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195373
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	© Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or li	
Payments: fixed, floating or other.	○ Fixed  Floating  Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-08-31
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	706428.55000000

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Applovin Corp.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	S:	
Identifier.	Other unique identifier (if ticker and ISIN are n	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_246-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	193741.75000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.062670386732	

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

Item C.9. For debt securities For debt securities, also provide:

a. Maturity date.

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7.  a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A

 $file: ///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com~2023-05-24~11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html$ 

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	nurchaso agraements, also provido:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Yes <sup>©</sup> No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if

5/24/23, 11:13 AM NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html CUSIP, ISIN, and ticker are not available). Name of issuer. Applovin Corp. Title of issue. Applovin Corp. At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX175246 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. C Fixed C Floating Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ● Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency United States Dollar Payments: Amount 0.00000000 ii. Termination or maturity date. 2025-08-15 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar Upfront receipts. 0.00000000

USD

**United States Dollar** 

193924.04000000

 $file: ///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com~2023-05-24~11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html$ 

ISO Currency Code.

iv. Notional amount.

ISO Currency Code.

Payoff profile.

<ul> <li>Unrealized appreciation or depreciated Depreciation shall be reported as a negative number.</li> </ul>	-287.95000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collate received for loaned securities?	
b. Does any portion of this investment represent that is treated as a Fund ass and received for loaned securities?	103 - 110
c. Is any portion of this investment on l by the Fund?	loan C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	AHP Health Partners Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are r	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_762-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	281089.39000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.090925062759	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A) 11.	. For derivatives, respond N/A to this Item and respond to the

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

C Long Short N/A

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	curity?
Is the investment a Restricted Security?	○ Yes ⓒ No
Item C.7.  a. Liquidity classification information. For por each portfolio investment among the followin classifications, indicate the percentage amount	tfolio investments of open-end management investment companies, provide the liquidity classification(s) for g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ant attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categoriapplicable.	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity vi	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has iews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Value net asset value used as the practical expec	alue hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely	

Name of counterparty.

LEI (if any) of counterparty.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

AHP Health Partners Inc.

Title of issue.	AHP Health Partners Inc.		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196762		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	Yes ○ No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-08-24		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	285975.28000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-3843.32000000		

by the Fund?

Item C	.12.	<b>Securities</b>	lending.
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structured note, loan, ABS-mortgage

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No

c. Is any portion of this investment on loan C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

registration statement, application, or report	to shareholders or otherwise made	available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Steele Creek Clo Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Steele Creek CLO 2022-1, Ltd.	
d. CUSIP (if any).	85816HAC1	
At least one of the following other identifiers	3:	
Identifier.	ISIN	
ISIN	US85816HAC16	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal a	mount, or other units. For derivatives contracts, as applicable, provide
Balance	4955615.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3658978.34000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.183583753191	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, shor .11.	t, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ident	ifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other,	ABS-other	

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

CAYMAN ISLANDS		

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

N/A

#### Item C.7.

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

·

Category.

applicable.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 C 2 © 3 C N/A

## Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

- c. Currently in default? [Y/N]
- Yes No
- d. Are there any interest payments in arrears or have any coupon payments
- C Yes C No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Itam	C 1	Identification	۰f	invoctment	
item	U.1.	identification	OT	investment	

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Acrisure LLC

d. CUSIP (if any).	N/A		
At least one of the following other identifiers			
ŭ			
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_355-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amo	ount, or other units. For derivatives contracts, as applicable, provide	
Balance	1.0000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	145532.82000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.047076059299		
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, l 11.	N/A). For derivatives, respond N/A to this Item and respond to the	
Payoff profile.	C Long C Short € N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely identific	es the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and			

Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

transaction (repurchase, reverse repurchase). Select "repurchase

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

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Acrisure LLC
Title of issue.	Acrisure LLC
At least one of the following other identifiers	:
ldentifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX200355
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	© Fixed © Floating <sup>®</sup> Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1 35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2027-02-15
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	148125.01000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1481.24000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>●</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>®</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Shiftkey, Revolver
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

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

### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

## Item C.6. Is the investment a Restricted Security?

### Item C.7.

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

i. Highly Liquid Investmentsii. Moderately Liquid Investments

iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	hich of the three circumstances listed in the Instructions to Item C	;.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquidi riews; or (3) if the fund choose ng it on the sizes it would reas	amount of a holding attributable to multiple classification categorie dity features that justify treating the portions separately; (2) if a functes to classify the position through evaluation of how long it would asonably anticipated trading). In (1) and (2), a fund would classify	nd has take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	e Measurement). [1/2/3] Rep	e fair value measurements fall pursuant to U.S. Generally Accepted "N/A" if the investment does not have a level associated	cepted I with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A		
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2027-06-21		
b. Coupon.			
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating		
ii. Annualized rate.	10.61554000		
c. Currently in default? [Y/N]	○ Yes ⓒ No		
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes © No		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes € No		
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	C Yes C No		
ii. Contingent convertible? [Y/N]	○ Yes ○ No		
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	vailable), ticker (if CUSIP and	title of issue, and currency in which denominated, as well as CUS d ISIN are not available), or other identifier (if CUSIP, ISIN, and tid	IP of oker are not
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep	ourchase agreements, also p	provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse r		
b. Counterparty.			

<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Medline Industries LP Term Loan
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_398-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	845745.86000000

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

C 1 © 2 C 3 C N/A

net asset value used as the practical

expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap

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

Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the refere trument, ISIN (if CUSIP is not available), ticker i	nce instrument shall include the name of issuer and title of f (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Medline Industries LP Term Loan	
Title of issue.	Medline Industries LP Term Loan	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not as	vailable)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198398	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed  Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-10-21	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

ISO Currency Code.	United States Dollar
iv. Notional amount.	866250.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-17805.28000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

covered by this report, and have not been p		ers of the Fund or to any exchange, or set forth in any to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Jadex Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_522-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	r other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	329404.83000000	
Exchange rate.		

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Percentage value compared to net assets of the Fund.	0.106553843390
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	•
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 0 3 0 N/A

N/A

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	ℂ Yes ℂ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used
v. Delta (if applicable).	or restriction descri
2014 ( applicatio).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Yes <sup>©</sup> No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty	Citihank

LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	Jadex Inc.	
Title of issue.	Jadex Inc.	
At least one of the following other identifiers:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192522	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	© Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.	
Receipts: fixed, floating or other.	C Fixed C Floating € Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or li		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-02-18	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	362232.11000000	

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Bx Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	BX Trust 2022-PSB
d. CUSIP (if any).	05606DAL2
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US05606DAL29
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3954251.92000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3928750.95000000
Exchange rate.	
Percentage value compared to net assets of the Fund	1.270848133731

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

Payoff profile. © Long C Short C N/A

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

For debt securities, also provide:

i. Select the category that most closely reflects the coupon type among the

a. Maturity date.

b. Coupon.

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Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security  Corporate
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes • No
Item C.7.	
<ul> <li>a. Liquidity classification information. For po- each portfolio investment among the following classifications, indicate the percentage among</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) f ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the eposition have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 © 2 O 3 O N/A
ILEITI C.Y. FOI GEDT SECUTITIES	

2024-08-09

Floating

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

## Item C.11. For derivatives, also provide:

## Item C.12. Securities lending.

 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? C Yes © No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

and received for loaned securities?c. Is any portion of this investment on loan

C Yes © No

by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

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### Item C.1. Identification of investment.

issuer is organized.

,	=	· ····-
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Conduent Business Services LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_959-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	465359.38000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.150531582967	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short O N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the	UNITED STATES OF AMERICA	

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If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
tem C.6. Is the investment a Restricted So	ecurity?
Is the investment a Restricted Security?	C Yes <sup>⑤</sup> No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity of the multiple sub-advisers with differing liquidity.	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted us Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., idient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

ii. Contingent convertible? [Y/N]

○ Yes ○ No

v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Conduent Business Services LLC
Title of issue.	Conduent Business Services LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
	other identifier (if occir, ions, and toker die net available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198959
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	
Payments: fixed, floating or other.	C Fixed © Floating C Other

Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-10-15
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	493750.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-23453.12000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>®</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	La Quinta Mortgage Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

c. Title of the issue or description of the investment.	LAQ 2023-LAQ Mortgage Trust
d. CUSIP (if any).	516681AG8
At least one of the following other identifier:	s:
Identifier.	ISIN
ISIN	US516681AG86
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expre the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	5000000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4926273.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.593520577761
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long ○ Short ○ N/A
•	● Long ○ Short ○ N/A se category that most closely identifies the instrument among each of the following:
•	•
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	e category that most closely identifies the instrument among each of the following:
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-trate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Re category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Re category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized.  If different from the country where the	Re category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized.	Re category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate
Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	Le category that most closely identifies the instrument among each of the following:  ABS-mortgage backed security  Corporate  T.  UNITED STATES OF AMERICA

Item C.7.	
Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the percentage	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity of the sub-advisers with differing liquidity of the sub-advisers.	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2025-03-09
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	4.19000000
c. Currently in default? [Y/N]	○ Yes · No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Itam C 10. For repurshage and represent	purchase agreements also provide:
Item C.10. For repurchase and reverse rep a. Select the category that reflects the	© Repurchase Reverse repurchase
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	Tepuloliase Tevelse lepuloliase

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html

and receives collateral. Select "reverse

repurchase agreement" if the Fund is the

cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities
in Part C, provided that the securities so list covered by this report, and have not been p	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
in Part C, provided that the securities so list covered by this report, and have not been p	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
in Part C, provided that the securities so list covered by this report, and have not been p registration statement, application, or report	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the	ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Citibank   N/A
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers	ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers	ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL  N/A  Citibank  N/A  Citibank  N/A  N/A  Indicate the type of identifier used
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL  N/A  Citibank  N/A  Citibank  N/A  Signature (if ticker and ISIN are not available). Indicate the type of identifier used  S_064-2000_1
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL  N/A  Citibank  N/A  Citibank  N/A  Signature (if ticker and ISIN are not available). Indicate the type of identifier used  S_064-2000_1
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL  N/A  Citibank  N/A  Citibank  N/A  INTERNAL IDENTIFIER
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL  N/A  Citibank  IN/A  I
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.  Balance  Units	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL  N/A  Citibank  N/A  Indicate the type of identifier used  S_064-2000_1  INTERNAL IDENTIFIER  seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide  1.00000000
in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL  N/A  Citibank  N/A  Indicate the type of identifier used  S_064-2000_1  INTERNAL IDENTIFIER  seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide  1.00000000

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Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	55205.11000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.017857408603
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes <sup>®</sup> No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is  e to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value

C 1 © 2 C 3 C N/A

measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

(forward, future, option, swaption, swap (including but not limited to total return

not have a level associated with it (i.e., net asset value used as the practical expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are no of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the	
repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer a securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following	Swap

swaps, credit default swaps, and interest rate swaps), warrant, other).

	$\sim$			
n	Cou	ntai	mar	t۱/

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

Counterparty Record: 1 Name of counterparty. Citibank LEI (if any) of counterparty. N/A 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL Name of issuer. ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL Title of issue. At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX204064 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ○ Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ○ Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2029-06-22 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	55727.55000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-522.44000000
<b>G</b>	
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes   No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes  No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No

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

Currency. Indicate the currency in which

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

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

the investment is denominated.

currency of investment is not

Exchange rate.

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

tem C.1. Identification of investment.		
a. Name of issuer (if any).	Extended Stay America Trust	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300IESZBC3BJUJW64	
c. Title of the issue or description of the investment.	Extended Stay America Trust 2021-ESH	
d. CUSIP (if any).	30227FAN0	
At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN	US30227FAN06	
tem C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	9636139.83000000	
Units	Principal amount	
Description of other units.		

United States Dollar

9129484.12000000

expedient).

5	24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html		
	Percentage value compared to net assets of the Fund.	2.953149233304		
	Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.		
	Payoff profile.	€ Long C Short C N/A		
	Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:		
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security		
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
	Item C.5. Country of investment or issuer			
	Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
	Item C.6. Is the investment a Restricted S	ecurity?		
	Is the investment a Restricted Security?	○ Yes ○ No		
	Item C.7.			
		ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.		
	i. Highly Liquid Investments			
	ii. Moderately Liquid Investments			
	iii. Less Liquid Investments			
	iv. Illiquid Investments			
	Category.	N/A		
	b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is		
following circumstances: (1) if portions of the position have differing liquidity features that justify treating multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position throu		views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the		
	tem C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).			
	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical	O 1 @ 2 O 3 O N/A		

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2023-07-09	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	3.70000000	
c. Currently in default? [Y/N]	○ Yes  No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	nurchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f Dravida the following information concern		
subject to the repurchase agreement, those	ing the securities subject to the repurchase a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are $\mathfrak g$ to Items C.10.f.i-iii.
subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	ing the securities subject to the repurchase a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
subject to the repurchase agreement, those	ing the securities subject to the repurchase a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	ing the securities subject to the repurchase a securities may be aggregated in responding Yes • No	agreement (i.e., collateral). If multiple securities of an issuer are j to Items C.10.f.i-iii.
subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public

registration statement, application, or repor	t to snareholders or otherwise made	de available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	RumbleOn, Inc., Delayed Draw Terr	n Loan
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and	I ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX193723	
Description of other unique identifier.	EXTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principa	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	724265.96000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	661979.09000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.214132914456	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, sh .11.	nort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ide	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

a bilor accomption.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted So	ecurity?
Is the investment a Restricted Security?	• Yes C No
Item C.7.	
a. Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2026-08-31
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	12.97990000
c. Currently in default? [Y/N]	C Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No

and received for loaned securities?c. Is any portion of this investment on loan

C Yes No

by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	

Spring Education Group, Inc.

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.

N/A

c. Title of the issue or description of the investment

Spring Education Group, Inc.

d. CUSIP (if any).

78482HAB1

At least one of the following other identifiers:

Identifier.

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

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

LX174890

identifier used

Description of other unique identifier.	EXTERNAL IDENTIFIER	
tem C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal	amount, or other units. For derivatives contracts, as applicable, provide
Balance	430240.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	397972.00000000	
exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.128733528776	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	e following categories (long, sho	ort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	ŭ	ntifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6. Is the investment a Restricted Se	ecurity?	

Is the investment a Restricted Security? C Yes © No

## Item C.7.

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

iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2026-07-30
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	13.41000000
c. Currently in default? [Y/N]	○ Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty	C Yes C No

ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pr	is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	CGA HOLDINGS, INC., CLASS A COMMON STOCK
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BOCAPREF
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	77543.00000000
Units	Number of shares
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	77543.00000000
Exchange rate.	

/24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Percentage value compared to net assets of the Fund.	0.025083131531
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	€ Yes C No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
• •	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.

nem c.s. indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 C 2 © 3 C N/A

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	purchase agreements, also provide:  © Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the	-	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	© Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of	C Repurchase C Reverse repurchase C Yes C No counterparty.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?	C Repurchase C Reverse repurchase C Yes C No counterparty.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	C Repurchase C Reverse repurchase C Yes C No counterparty. C Yes C No	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	C Repurchase C Reverse repurchase C Yes C No counterparty. C Yes C No ing the securities subject to the repurchase a	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those	C Repurchase C Reverse repurchase C Yes C No counterparty. C Yes C No ing the securities subject to the repurchase a	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	C Repurchase C Reverse repurchase C Yes C No counterparty. C Yes C No ing the securities subject to the repurchase a	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide: ltem C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	C Repurchase C Reverse repurchase C Yes C No  counterparty. C Yes C No  ing the securities subject to the repurchase as execurities may be aggregated in responding	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public

registration statement, application, or repor	t to snaterioliders of otherwise ma	de available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	SRS Distribution Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and	d ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_086-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principa	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	348924.26000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.112867868255	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	ne following categories (long, sh .11.	nort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ide	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes C No

f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerns subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:	, 33 3 1 3	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	SRS Distribution Inc.	
Title of issue.	SRS Distribution Inc.	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195086	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	

1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be paid to another party.     Payments: Reference Asset, Instrument or Index		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-06-02	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	360365.88000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-8738.88000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Burlington Coat Factory Warehouse Corp.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_667-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	537900.08000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.173996601337	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	

Item C.5. Country of investment or issuer.

,	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	
Liquidity classification information. For postach portfolio investment among the followiclassifications, indicate the percentage amount of th	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fong categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ie Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of

available).  If other identifier provided, indicate the type	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Burlington Coat Factory Warehouse Corp.
Title of issue.	Burlington Coat Factory Warehouse Corp.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195667
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance

<ol><li>Description and terms of payments to be paid to another party.</li><li>Payments: Reference Asset, Instrument or Index</li></ol>			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2028-06-26		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	540375.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	226.96000000		
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No		
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No		
c. Is any portion of this investment on loan	C Yes <sup>⊙</sup> No		

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any). Barings Middle Market Clo Ltd.

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300NSFWDKJE15UK02
c. Title of the issue or description of the investment.	Barings Middle Market CLO, Ltd. 2021-I
d. CUSIP (if any).	06761EAA3
At least one of the following other identifiers	· :
Identifier.	ISIN
ISIN	US06761EAA38
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1000000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	941769.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.304637791173
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on	

the concentrations of the risk and economic exposure of the investments.

tem C	6 is the	investment	a Restricte	ed Security?

Is the investment a Restricted Security? C Yes O No

#### Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 6 2 0 3 0 N/A

## Item C.9. For debt securities

For debt securities, also provide:

 a. Maturity date. 2033-07-20

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). Floating

ii. Annualized rate.

13.45770000

c. Currently in default? [Y/N]

C Yes @ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

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

v. Delta (if applicable).

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
	ing the securities subject to the repurchase a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are to ltems C.10.f.i-iii.
Item C.12. Securities lending.	AUT. 0005	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ● No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	
NPORT-P: Part C: Schedu	le of Portfolio Investment	s
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	eding five percent of its total assets as misce ed are not restricted, have been held for not	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	ABG INTERMEDIATE HOLDINGS 2 LLC TLB 1	L
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_122-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.		or other units. For derivetives contracts, as applicable, provide
	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	or other units. For derivatives contracts, as applicable, provide

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	621766.97000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.201125345815	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	○ Yes · No	
Item C.7.		
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among the control of the percentage among the percentage among the control of the percentage among the perc	ng categories as specified in rule 22e-4 [17 (	t investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
		e circumstances listed in the Instructions to Item C 7 is
<ul> <li>b. If attributing multiple classification catego applicable.</li> </ul>	nes to the holding, indicate which of the thre	e circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

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

## Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	rerparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	ABG Intermediate Holdings 2 LLC
Title of issue.	ABG Intermediate Holdings 2 LLC
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX211122
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.
Receipts: fixed, floating or other.	C Fixed C Floating C Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be payments: Reference Asset, Instrument or li	paid to another party. ndex
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2028-12-21

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	627572.01000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	3608.54000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

# Item C.1. Identification of investment.

Currency. Indicate the currency in which

the investment is denominated.

a. Name of issuer (if any).	STG Logistics
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Reception Purchaser, LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX204084
Description of other unique identifier.	EXTERNAL IDENTIFIER
tem C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2178658.55000000
Units	Principal amount
Description of other units.	

United States Dollar

_ ,,, , , , , , , , , , , , , , , , ,	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2091512.21000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.676549474014
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes <sup>©</sup> No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fon ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is  to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value

C 1 C 2 © 3 C N/A

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

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

ltem	C 9	For	deht	secur	ities

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2028-03-24
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	10.67599000
c. Currently in default? [Y/N]	○ Yes  No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>©</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	s accumics may be aggregated in responding to items C. IU.I.I-III.
Item C.12. Securities lending.	

C Yes @ No

by the Fund?

backed security, ABS-asset backed

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	TricorBraun Holdings Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	S:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_253-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	435784.63000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.140964925186
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, equity depth loop ARS motorers	Derivative-credit

commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

#### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

c. Currently in default? [Y/N] C Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes No
d. Repurchase rate.	
e. Maturity date.	
•	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:  a. Type of derivative instrument that most	Course Course
closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
<ul><li>b. Counterparty.</li><li>i. Provide the name and LEI (if any) of coun</li></ul>	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	Tricorbraun Holdings Inc.
Title of issue.	Tricorbraun Holdings Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192253

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-03-03	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	445246.11000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-5009.01000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

. og.oao otatoo, appoao, o opo	to original or carefullo made available to the passes
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Credit Suisse Mortgage Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	CSMC 2020-TMIC
d. CUSIP (if any).	126390AJ2
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US126390AJ26
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	400000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	397679.64000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.128638957966
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	€ Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,	Corporate

non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer	
Report the ISO country code that	UNITED STATES OF AMERICA
corresponds to the country where the issuer is organized.	
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on	
the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes ⑤ No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	te to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the position of the position.
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2023-12-09
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.75000000
c. Currently in default? [Y/N]	○ Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ⑤ No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:	
a. Select the category that reflects the		
ransaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes  No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes  No	
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No	
NPORT-P: Part C: Schedu	le of Portfolio Investments	
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.		
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	DexKo Global Inc. TLB	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of	S_243-2000_1	

identifier used

Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal	amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	605773.22000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.195951786178	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, sho 11.	ort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely ide	ntifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer	•	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	C Yes • No	
Item C 7		

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

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

iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate whi	nich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	mount of a holding attributable to multiple classification categories only in the ity features that justify treating the portions separately; (2) if a fund has es to classify the position through evaluation of how long it would take to sonably anticipated trading). In (1) and (2), a fund would classify using the
	ie Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted port "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		_
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, is reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and	tle of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).	or racination acca.	
v. Botta (ii applicabio).		
Item C.10. For repurchase and reverse rep	•	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse re	epurchase
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	

ii. If N, provide the name and LEI (if any) of $\boldsymbol{\alpha}$	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	DexKo Global Inc. TLB	
Title of issue.	DexKo Global Inc. TLB	
At least one of the following other identifiers:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198243	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	© Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or li	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-10-04
iii. Upfront payments or receipts	
iii. Opironi payments of receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
in National amount	
iv. Notional amount.	644868.37000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-38145.40000000
· ·	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan	○ Yes   No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment

by the Fund?

tom or machinication or my commont.					
a. Name of issuer (if any).	Citibank				
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A				
c. Title of the issue or description of the investment.	Acrisure LLC				
d. CUSIP (if any).	N/A				
At least one of the following other identifiers:					
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_14-2000_1				
Description of other unique identifier.	INTERNAL IDENTIFIER				

#### Item C.2. Amount of each investment.

4	24/23, 11.13 AW	NPORT-P_5	493000K400J	V/10AQ39_2023-03-3	1.1111111	
	Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, princ	ipal amount, c	or other units. For deriv	vatives contracts, as appli	cable, provide
	Balance	1.00000000				
	Units	Number of contracts				
	Description of other units.					
	Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	570486.41000000				
	Exchange rate.					
	Percentage value compared to net assets of the Fund.	0.184537426447				
	Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	e following categories (long, l1.	short, N/A). I	For derivatives, respo	ond N/A to this Item and	respond to the
	Payoff profile.	C Long C Short N/A				
	Item C.4. Asset and issuer type. Select the	category that most closely	identifies the	instrument among e	ach of the following:	
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-colteralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit				
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate				
	Item C.5. Country of investment or issuer.					
	Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA				
	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.					
	Item C.6. Is the investment a Restricted Se	ecurity?				
	Is the investment a Restricted Security?	○ Yes • No				
	Item C.7.					
	a. Liquidity classification information. For pol each portfolio investment among the followir classifications, indicate the percentage amou	ng categories as specified in ru	ile 22e-4 [17 (			
	i. Highly Liquid Investments					
	ii. Moderately Liquid Investments					
	iii. Less Liquid Investments					
	iv. Illiquid Investments					
	Category.	N/A				
		-				

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

net asset value used as the practical expe	alenty.	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
tem C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d Renurchase rate		1

e. Maturity date.	
f. Provide the following information concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a delissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Acrisure LLC
Title of issue.	Acrisure LLC
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX185414
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be receipts: Reference Asset, Instrument or Inc.	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be payments: Reference Asset, Instrument or In	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000

ii. Termination or maturity date.	2027-02-15	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	587878.80000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15187.83000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No	
c. Is any portion of this investment on loan by the Fund?	C Yes € No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Vcp Clo li Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	VCP CLO II, Ltd.	
d. CUSIP (if any).	91824EAA0	
At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN	LIDOMONE A ANA	
IOIIY	US91824EAA01	

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	500000.00000000	
Units	Principal amount	
Description of other units.		

Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	471588.73000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.152546614696
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.4	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	© Long □ Short □ N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	curity?
Is the investment a Restricted Security?	C Yes € No
Item C.7.	
a. Liquidity classification information. For poleach portfolio investment among the followir classifications, indicate the percentage amou	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2031-04-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	13.20240000
c. Currently in default? [Y/N]	○ Yes  No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.

represent reinvestment of cash collateral

C Yes 6 No

a. Does any amount of this investment

received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes 6 No

c. Is any portion of this investment on loan

derivative-interest rate, derivatives-other,

C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to shareholders or otherwise made availab	e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Sunshine Luxembourg VII S.a r.l.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and ISIN are no	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_531-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	946632.84000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.306210954411	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies th	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange,	Derivative-credit	

5/24/23	11.	13	$\Delta M$

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

LUXEMBOURG

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes 6 No

N/A

#### Item C.7.

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

Category.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 @ 2 O 3 O N/A

## Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii Annualized rate

c. Currently in default? [Y/N]

C Yes No

file:///C:/Users/jasong/AppData/Local/Temp/Temp1 cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html 150/802

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	e securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Sunshine Luxembourg VII S.a r.l.
Title of issue.	Sunshine Luxembourg VII S.a r.l.
At least one of the following other identifiers	S:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

received for loaned securities?

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193531	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes © No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2026-10-02	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	954310.27000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-9762.59000000	
tem C.12. Securities lending.		
a. Does any amount of this investment	○ Yes • No	

bond/debt obligation, ABS-other,

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

registration statement, application, or report	t to shareholders of otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Wells Fargo Commercial Mortgage Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Wells Fargo Commercial Mortgage Trust 2021-FCMT
d. CUSIP (if any).	95003EAL0
At least one of the following other identifiers	Σ
Identifier.	ISIN
ISIN	US95003EAL02
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1000000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	905177.60000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.292801268977
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	be following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	ABS-mortgage backed security

arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2024-05-09 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 5.90000000 c. Currently in default? [Y/N] C Yes @ No d. Are there any interest payments in C Yes 6 No

c. Title of the issue or description of the

investment.

d. CUSIP (if any).

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes  No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

N/A

One GI Intermediate LLC, Tranche B Delayed Draw Term Loan

5/24/23, 11:13 AM NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html At least one of the following other identifiers: Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN LX201409 are not available). Indicate the type of identifier used Description of other unique identifier. **EXTERNAL IDENTIFIER** Item C.2. Amount of each investment. Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. Balance 1732500.00000000 Units Principal amount Description of other units. Currency. Indicate the currency in which United States Dollar the investment is denominated. Value. Report values in U.S. dollars. If 1593900.00000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.515584944460 of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long ○ Short ○ N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Loan (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes No

a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo	ng categories as specified in ru	ıle 22e-4 [17 CF	investment comp FR 270.22e-4]. F	panies, provide the for portfolio invest	ne liquidity classification(s) for tments with multiple liquidity
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate whi	ich of the three	circumstances li	sted in the Instru	ctions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity valiquidate the entire position (rather than basic reasonably anticipated trade size for each position).	e position have differing liquidit views; or (3) if the fund choose: ng it on the sizes it would reas	ty features that j	justify treating the position through	e portions separa n evaluation of ho	ately; (2) if a fund has
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value mea ort "N/A" if the	surements fall   e investment do	pursuant to U.S. es not have a le	Generally Accepted evel associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.	2025-12-22				
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating				
ii. Annualized rate.	11.66000000				
c. Currently in default? [Y/N]	○ Yes • No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes <sup>⊙</sup> No				
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>©</sup> No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	vailable), ticker (if CUSIP and				
v. Delta (if applicable).					
Name O 40 Farm					
Item C.10. For repurchase and reverse rep					
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse	© Repurchase © Reverse re	epurchase			

repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes    No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes    No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Flatiron Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Flatiron CLO 20, Ltd.
d. CUSIP (if any).	33883NAA0
At least one of the following other identifiers	: :
Identifier.	ISIN
ISIN	US33883NAA00
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	474280.05000000
exchange rate used to calculate value.	

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

C 1 @ 2 C 3 C N/A

net asset value used as the practical

expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2033-11-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	12.76530000
c. Currently in default? [Y/N]	○ Yes ⓒ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
2 5.1.2 ( app.154215).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes  No

by the Fund?

provide a brief description.

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

tem C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Clydesdale Acquisition Holdings, Inc.TL 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_629-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	798925.95000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.258431640353
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.4	following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 1.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"	Derivative-credit

,
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.
tem C.5. Country of investment or iss
Report the ISO country code that

Corporate			

#### uer.

corresponds to the country where the issuer is organized.

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

INITED STATES OF AMERICA		

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes @ No

#### Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0162030 N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

C Yes C No C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of

5/24/23, 11:13 AM	NDORT D. 5402000K400 IV/7T0VO20, 2022 02, 24 html
electing in-kind payment and has elected	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
to be paid in-kind.	
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	

Name of counterparty.

LEI (if any) of counterparty.

Citibank

N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

Clydesdale Acquisition Holdings Inc.

Title of issue. Clydesdale Acquisition Holdings Inc.

At least one of the following other identifiers:

Other identifier (if CUSIP, ISIN, and ticker are not available).

aro not avanabio).

Identifier.

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

Custom swap Flag

Other identifier (if CUSIP, ISIN, and ticker are not available)

LX ID

LX203629

Yes No

<ol> <li>Description and terms of payments to be Receipts: Reference Asset, Instrument or In</li> </ol>	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2029-04-13
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	816167.49000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	10026.91000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ○ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

9		F
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Empower Clo, Ltd.	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Empower CLO 2022-1, Ltd.	
d. CUSIP (if any).	29246YAA6	
At least one of the following other identifiers	::	
Identifier.	ISIN	
ISIN	US29246YAA64	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or	r other units. For derivatives contracts, as applicable, provide
Balance	600000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5774012.10000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.867741833172	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	or derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
<ul> <li>a. Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage amo</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity with the control of	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-10-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	12.51400000
c. Currently in default? [Y/N]	○ Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes  No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A 
<ul> <li>b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.</li> </ul>	N/A
c. Title of the issue or description of the investment.	Kreg LLC, Term Loan
d. CUSIP (if any).	N/A
At least one of the following other identifiers	a de la companya de
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	KTL-2000
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	

124/23, 11.13 AW	NPORT	1-P_5493000K400JV/10XQ39_2023-03-31.11tilli	
Balance. Indicate whether amounthe number of contracts.	nt is expressed in number of shares,	, principal amount, or other units. For derivatives contracts	s, as applicable, provide
Balance	2018342.39000000		
Units	Principal amount		
Description of other units.			
Currency. Indicate the currency in the investment is denominated.	united States Dollar		
Value. Report values in U.S. dollar currency of investment is not denominated in U.S. dollars, provexchange rate used to calculate values.	ride the		
Exchange rate.			
Percentage value compared to no of the Fund.	et assets 0.599997595851		
Item C.3. Indicate payoff profile relevant payoff profile question	among the following categories (in Item C.11.	(long, short, N/A). For derivatives, respond N/A to this	Item and respond to the
Payoff profile.	Cong ○ Short ○ N/A	A	
Item C.4. Asset and issuer type.	Select the category that most clo	osely identifies the instrument among each of the follo	owing:
Asset type (short-term investmen (e.g., money market fund, liquidity other cash management vehicle), repurchase agreement, equity-co equity-preferred, debt, derivative-commodity, derivative-credit, derivedity, derivative-foreign exchang derivative-interest rate, derivative structured note, loan, ABS-mortgabacked security, ABS-asset backer commercial paper, ABS-collateral bond/debt obligation, ABS-other, commodity, real estate, other). If the provide a brief description.	y pool, or mmon, vative- ge, se-other, age ed		
Issuer type (corporate, U.S. Treas U.S. government agency, U.S. government sponsored entity, mu non-U.S. sovereign, private fund, registered fund, other). If "other," a brief description.	unicipal,		
Item C.5. Country of investment	or issuer.		
Report the ISO country code that corresponds to the country where issuer is organized.		ERICA	
If different from the country where issuer is organized, also report th country code that corresponds to country of investment or issuer bathe concentrations of the risk and economic exposure of the investre	e ISO the ased on		
Item C.6. Is the investment a Re	stricted Security?		
Is the investment a Restricted Se	curity? • Yes • No		
Item C.7.			
each portfolio investment among		en-end management investment companies, provide the li ed in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investme classification.	
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

mer meeter rande accar ac and practical exp.		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2026-12-20	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	6.98000000	
c. Currently in default? [Y/N]	C Yes © No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes € No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	available), ticker (if CUSIP and ISIN are not a	ld currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		

Payoff profile.

24/23, 11.13 AIVI	NFOR1-P_5495000K4003V710AQ59_2025-05-51.11tt111		
e. Maturity date.			
f. Provide the following information concerni subject to the repurchase agreement, those	rning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are se securities may be aggregated in responding to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide: Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No		
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No		
c. Is any portion of this investment on loan by the Fund?	○ Yes • No		
NPORT-P: Part C: Schedu	le of Portfolio Investments		
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p registration statement, application, or report	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.		
Item C.1. Identification of investment.			
a. Name of issuer (if any).	Citibank		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	BCPE North Star US Holdco 2 Inc. TL 1L		
d. CUSIP (if any).	N/A		
At least one of the following other identifiers	:		
Identifier.			
identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_161-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide		
Balance	1.00000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	879894.58000000		
Exchange rate.			

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C Long C Short N/A

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

••	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes <sup>®</sup> No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among the following classifications.	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity.	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are escurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	BCPE North Star US Holdco 2 Inc.	
Title of issue.	BCPE North Star US Holdco 2 Inc.	
At least one of the following other identifiers:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195161	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be a Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be payments: Reference Asset, Instrument or I	paid to another party.	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-06-09	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	955757.86000000	
ISO Currency Code.	USD	

Payoff profile.

v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-71084.49000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes 6 No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Athenahealth Group Inc. 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	::	
Identifier.	Other unique identifier (if ticker and ISIN are n	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_291-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	51019.03000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.016503321255	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the

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

C Long Short N/A

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes ⓒ No
Item C.7.  a. Liquidity classification information. For por each portfolio investment among the followin classifications, indicate the percentage amount	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categoriapplicable.	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity vi	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has riews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Value net asset value used as the practical expec	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely	

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

Counterparty Record: 1

Name of counterparty. Citibank

LEI (if any) of counterparty.

N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

ATHENAHEALTH GROUP Inc.

Title of issue.	ATHENAHEALTH GROUP Inc.			
At least one of the following other identifiers:				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202291			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	€ Yes C No			
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.			
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Description of Other Receipts	Underlying Performance			
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.				
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.00000000			
ii. Termination or maturity date.	2029-02-15			
iii. Upfront payments or receipts				
Upfront payments.	0.00000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.00000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	54347.83000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-3057.06000000			

Item (	2.12.	Securitie	s lendina
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a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ⓒ No	
b. Does any portion of this investment represent that is treated as a Fund asset	C Yes € No	

ived for loaned securities?	

c. Is any portion of this investment on loan C Yes C No by the Fund?

repurchase agreement, equity-common, equity-preferred, debt, derivative-

and received for loaned securities?

~		6	
k/	Yes	3000	Nα

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report		e available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Zelis Payments Buyer Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_54-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal	amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	981950.17000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.317635186562	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, sho	rt, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely iden	tifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	Derivative-credit	

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commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

## Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii Annualized rate

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Itam C 10. For your washing and you goes you	
Item C.10. For repurchase and reverse rep a. Select the category that reflects the	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Zelis Payments Buyer Inc.
Title of issue.	Zelis Payments Buyer Inc.

Other identifier (if CUSIP, ISIN, and ticker are not available)  $file: ///C: /Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com~2023-05-24~11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html \\ 180/802$ 

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192354	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes © No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed  Floating  Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2026-09-30	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	984924.64000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-512.15000000	
Item C.12. Securities lending.		
a. Does any amount of this investment	C Yes <sup>●</sup> No	

received for loaned securities?

bond/debt obligation, ABS-other,

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Apex Credit Clo Llc
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300PKXRJW5V5VW357
c. Title of the issue or description of the investment.	Apex Credit CLO 2021, Ltd.
d. CUSIP (if any).	03754DAG8
At least one of the following other identifiers	s:
Identifier.	ISIN
ISIN	US03754DAG88
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2980000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2092407.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.676838915166
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	• Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized	ABS-other

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that **CAYMAN ISLANDS** corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes  ○ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

# d. CUSIP (if any). N/A $file: ///C: /Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com~2023-05-24~11-12-15. \\ zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31. \\ html ~~184/802$

East West Manufacturing LLC Delayed TL 1L

c. Title of the issue or description of the

investment.

5/24/23, 11:13 AM NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html At least one of the following other identifiers: Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN S\_325-2000\_1 are not available). Indicate the type of identifier used Description of other unique identifier. INTERNAL IDENTIFIER Item C.2. Amount of each investment. Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. Balance 1.00000000 Units Number of contracts Description of other units. Currency. Indicate the currency in which United States Dollar the investment is denominated. Value. Report values in U.S. dollars. If 83809.52000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.027110186783 of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes O No

a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo	ng categories as specified in ru	ule 22e-4 [17 CF	investment comp FR 270.22e-4]. Fo	anies, provide the or portfolio investm	liquidity classification(s) for nents with multiple liquidity
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	nich of the three	circumstances lis	sted in the Instruct	ions to Item C.7 is
<b>Instructions to Item C.7</b> Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity valiquidate the entire position (rather than basic reasonably anticipated trade size for each position).	e position have differing liquidi views; or (3) if the fund choose ng it on the sizes it would reas	ity features that j es to classify the	justify treating the position through	e portions separate evaluation of how	ely; (2) if a fund has long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value mea port "N/A" if the	surements fall pe investment do	oursuant to U.S. Ces not have a leve	Senerally Accepted el associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	C Yes C No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No				
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and	tle of issue, and I ISIN are not av	currency in whic ailable), or other	h denominated, as identifier (if CUSIF	ક well as CUSIP of ર, ISIN, and ticker are not
v. Delta (if applicable).					
Item C.10. For repurchase and reverse rep	purchase agreements, also n	provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	© Repurchase <sup>©</sup> Reverse r				

and receives collateral. Select "reverse

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repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	East West Manufacturing LLC
Title of issue.	East West Manufacturing LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202325
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	

Floating

SONIA1M IR

1.35000000

Payments: fixed, floating or other.

Payments: fixed or floating

Payments: Floating rate Index.

Payments: Floating rate Spread.

○ Fixed ○ Floating ○ Other

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
raymona ribating rate folior office	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-12-22
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	95238.10000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-11428.57000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>●</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1	. Identification	of investment
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a. Name of issuer (if any).	RUMBLEON, INC.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	RumbleON, Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	

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

are not available). Indicate the type of identifier used	RUMBLEW	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	7575.76000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	45.45000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.000014701885	
	e following categories (long, short, N/A).	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange,	Derivative-equity	
derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"	Corporate	
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide		
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer. Report the ISO country code that corresponds to the country where the		
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	UNITED STATES OF AMERICA	
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issuer is organized.  If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	UNITED STATES OF AMERICA	
structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issuer is organized.  If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	UNITED STATES OF AMERICA  ecurity?	

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	ich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas	mount of a holding attributable to multiple classification categories only in the ty features that justify treating the portions separately; (2) if a fund has us to classify the position through evaluation of how long it would take to conably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).	ncluding the name of issuer, ti available), ticker (if CUSIP and	tle of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also p	provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse r	
b. Counterparty.		

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of $\boldsymbol{\theta}$	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Warrant
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	UMB Financial
LEI (if any) of counterparty.	N/A
i. Type, selected from among the following (put, call). Respond call for warrants.	C Put © Call
ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	© Written
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	RUMBLEON, INC.
Title of issue.	RUMBLEON, INC.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	RUMBLEEQ
If other identifier provided, indicate the type of identifier used.	INTERNAL ID
iv. Number of shares or principal amount of	underlying reference instrument per contract.
Number of shares.	1.00000000
v. Exercise price or rate.	33.00000000
vi. Exercise Price Currency Code	United States Dollar
vii. Expiration date.	2049-12-31
viii. Delta.	N/A
ix. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-83423.85000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes • No

equity-preferred, debt, derivativecommodity, derivative-credit, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Mitchell International Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ.
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_698-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	627266.62000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.202904338687
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html 192/802

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

#### Item C.7.

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

Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 6 2 0 3 0 N/A

### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

C Yes C No

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
Item C.11. For derivatives, also provide:	e securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	Mitchell International Inc. TLB
Title of issue.	Mitchell International Inc. TLB
At least one of the following other identifiers	S:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

received for loaned securities?

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198698	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-10-15	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	661666.67000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-29437.55000000	
tem C.12. Securities lending.		
a. Does any amount of this investment	C Yes € No	

by the Fund?

backed security, ABS-asset backed

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan	C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or repor	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Charlotte Buyer Inc.; Curo Health Services LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_18-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expre- the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	958130.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.309929984839
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage	Derivative-credit

commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 @ 2 O 3 O N/A

#### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

c. Currently in default? [Y/N] C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	Gentiva Health Services Inc.
Title of issue.	Gentiva Health Services Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX206518

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-02-11	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	1000000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	28130.00000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>♠</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No	

c. Is any portion of this investment on loan C Yes C No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

tem C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Brightwood Capital MM CLO 2022-11, LTD Class B LND
d. CUSIP (if any).	N/A
At least one of the following other identifiers	3:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BRWOOD
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	400000.0000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3873600.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.253008244470
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long ○ Short ○ N/A
tem C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	ABS-other

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes  No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ıle of Portfolio Investments
For each investment held by the Fund and i	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Elevation Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5493005VN5WX000OV470
c. Title of the issue or description of the investment.	Elevation CLO 2021-15, Ltd.
mvesument.	
d. CUSIP (if any).	70469GAC5

At least one of the following other identifiers	S:	
Identifier.	ISIN	
ISIN	US70469GAC50	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	3662266.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2290014.93000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.740759909967	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	ne following categories (long, short, N/A). l .11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short C N/A	
Itom C / Asset and issuer type Select th	a actagory that most alosaly identifies the	
itelli O.4. Asset allu issuel type. Select til	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"		instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	ABS-other  Corporate	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	ABS-other  Corporate	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the	ABS-other	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	ABS-other  Corporate  CAYMAN ISLANDS	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	ABS-other  Corporate  CAYMAN ISLANDS	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.  Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized.  If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.  Item C.6. Is the investment a Restricted S	Corporate  CAYMAN ISLANDS  Security?	e instrument among each of the following:

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	1
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	hich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas	amount of a holding attributable to multiple classification categories only in the ity features that justify treating the portions separately; (2) if a fund has es to classify the position through evaluation of how long it would take to sonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Value the tractical expenses the practical expenses the practical expenses.	ie Measurement). [1/2/3] Rep	e fair value measurements fall pursuant to U.S. Generally Accepted port "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
reference instrument, ISIN (if CUSIP is not a available).	available), ticker (if CUSIP and	itle of issue, and currency in which denominated, as well as CUSIP of d ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also p	provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse r	repurchase
b. Counterparty.		

Y, provide the name of the central counterparty.	Yes O No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Bpr Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	BPR Trust 2021-TY
d. CUSIP (if any).	05592AAL4
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US05592AAL44
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	391000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	369111.19000000
Exchange rate.	

5/	24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
	Percentage value compared to net assets of the Fund.	0.119397811905
	Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
	Payoff profile.	© Long © Short © N/A
	Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
	Item C.5. Country of investment or issuer.	
	Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
	Item C.6. Is the investment a Restricted Se	ecurity?
	Is the investment a Restricted Security?	C Yes ® No
	Item C.7.	
		rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
	i. Highly Liquid Investments	
	ii. Moderately Liquid Investments	
	iii. Less Liquid Investments	
	iv. Illiquid Investments	
	Category.	N/A
	b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
	following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	Item C.8. Indicate the level within the fair vaccounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ie Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., idient).
	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2023-09-09	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	2.45000000	
c. Currently in default? [Y/N]	○ Yes <sup>©</sup> No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes © No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
d. Repurchase rate. e. Maturity date.		
e. Maturity date.  f. Provide the following information concern	ing the securities subject to the repurchase a	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
e. Maturity date.  f. Provide the following information concern	ing the securities subject to the repurchase a securities may be aggregated in responding	ngreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	ing the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.

a brief description.

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

rogionation statement, application, or roper	t to charcinolation of carefulliate made available to are	pasile.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Marble Point Clo Xxi Ltd.	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Marble Point CLO XXI, Ltd.	
d. CUSIP (if any).	56606PAA2	
At least one of the following other identifiers	s:	
Identifier.	ISIN	
ISIN	US56606PAA21	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other	units. For derivatives contracts, as applicable, provide
Balance	2750000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1899562.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.614458765331	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For der .11.	ivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instru	ment among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Corporate	

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Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted So	ecurity?
Is the investment a Restricted Security?	C Yes <sup>®</sup> No
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for go categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	0 1 0 2 © 3 0 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	nurchase agraements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Corel Corp.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_794-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

iv. Illiquid Investments

Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	337496.24000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.109171202808
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer.	Corporate
Report the ISO country code that	CANADA (FEDERAL LEVEL)
corresponds to the country where the issuer is organized.	CANADA (FEDERAL LEVEL)
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii Less Liquid Investments	

c. Tri-party?

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Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 O 2 © 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.

C Yes C No

Month

United States Dollar

Payment: Floating Rate Tenor.

Payments: Base currency

Payment: Floating Rate Tenor Unit.

Payments: Amount	0.00000000
ii. Termination or maturity date.	2026-07-02
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
100.0	
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	359277.43000000
ISO Currency Code.	Luca
130 Currency Code.	USD
v. Unrealized appreciation or depreciation.	-21781.19000000
Depreciation shall be reported as a negative number.	-21781.19000000
Item C.12. Securities lending.	
•	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment	○ Yes  No
represent that is treated as a Fund asset and received for loaned securities?	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	PetSmart LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_365-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 1.00000000

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

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

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

item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	PetSmart LLC
Title of issue.	PetSmart LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192365
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	© Fixed © Floating <sup>®</sup> Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	© Fixed ● Floating © Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2028-02-11
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1283468.63000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3849.72000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	24 Seven, Inc., Term Loan
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX200747
Description of other unique identifier.	EXTERNAL IDENTIFIER
tone C.O. Americat of each increasing	

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	4307826.09000000
Units	Principal amount

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4247516.52000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.373960454896	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	• Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	• Yes C No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage amo</li> </ul>	ng categories as specified in rule 22e-4 [17 (	t investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification category		e circumstances listed in the Instructions to Item C.7 is
	<del>-</del>	

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-11-16	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	11.00630000	
c. Currently in default? [Y/N]	○ Yes • No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes © No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, is reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and ISI	of issue, and currency in which denominated, as well as CUSIP of N are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also prov	vide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repur	ırchase
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		

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

### Item C.11. For derivatives, also provide:

### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes © No

commodity, derivative-credit, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to snarenoiders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	RC Buyer, Inc.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	RC Buyer, Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX196467
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1016949.15000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	916952.54000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.296610153967
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-	Loan

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		Т

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 @ 3 O N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

2029-07-30

ii. Annualized rate.

11.34000000

c. Currently in default? [Y/N]

C Yes O No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes <sup>©</sup> No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	ling the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>©</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a	N/A
holding in a fund that is a series of a series trust, report the LEI of the series.	

724/20, 11.10 AW	N ON-1 _5455660 (4060 / 16/0455_2025-05-51:Nam		
c. Title of the issue or description of the investment.	KNS Midco Corp.		
d. CUSIP (if any).	N/A		
At least one of the following other identifiers	3:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_51-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide		
Balance	1.00000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	513438.47000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.166083910558		
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.		
Payoff profile.	C Long C Short € N/A		
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:		
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
Item C.5. Country of investment or issuer	c c		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on			

the concentrations of the risk and economic exposure of the investments.

tem C	6 is the	investment	a Restricte	ed Security?

Is the investment a Restricted Security? C Yes O No

#### Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

C Yes C No

C Yes C No

C Yes C No

C Yes C No

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value 0 1 0 2 6 3 0 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date.

b. Coupon. i. Select the category that most closely

reflects the coupon type among the following (fixed, floating, variable, none).

c. Currently in default? [Y/N]

ii. Annualized rate.

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available

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

v. Delta (if applicable).

Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	KNS Acquisition Corp.
Title of issue.	KNS Acquisition Corp.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193951
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	© Fixed <sup>©</sup> Floating <sup>®</sup> Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other
Payments: fixed or floating	Floating

	<del>-</del>
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2027-04-21
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	581250.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-67811.53000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment	WW International Inc.

1. OLIOID ('f)	hu/a	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_859-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	684161.28000000	
•		1
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.221308272508	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and		

Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

transaction (repurchase, reverse repurchase). Select "repurchase

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

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
	ing the securities subject to the repurchase a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are to ltems C.10.f.i-iii.
a. Type of derivative instrument that most	Curren	
closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
		ference instrument shall include the name of issuer and title of ker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	WW International Inc.	
Title of issue.	WW International Inc.	
At least one of the following other identifiers	¢	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are n	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193859	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	• Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ◎ Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1 35000000	

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-04-13
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1172010.75000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-487835.35000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan by the Fund?	C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Hunter Douglas Inc.TLB 1L
d. CUSIP (if any).	N/A
A.I	

At least one of the following other identifiers:

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

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

identifier used

Description of other unique identifier.

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance

Units

Description of other units.

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

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Exchange rate.

Percentage value compared to net assets of the Fund.

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

Payoff profile.

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate whic	ch of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidity views; or (3) if the fund chooses ing it on the sizes it would reaso	ount of a holding attributable to multiple classification categories only in the features that justify treating the portions separately; (2) if a fund has to classify the position through evaluation of how long it would take to enably anticipated trading). In (1) and (2), a fund would classify using the
	ue Measurement). [1/2/3] Repo	air value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and IS	e of issue, and currency in which denominated, as well as CUSIP of SIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
, ,,		
Item C.10. For repurchase and reverse rep		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse rep	ourchase
b. Counterparty.		

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
<ul><li>b. Counterparty.</li><li>i. Provide the name and LEI (if any) of coun</li></ul>	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	HUNTER DOUGLAS Inc.
Title of issue.	HUNTER DOUGLAS Inc.
At least one of the following other identifiers	x:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202552
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. ndex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month

Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
raymona ricating rate force cina	<u> </u>
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2029-02-25
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	Heitad Ctatas Dallan
ice durinity dode.	United States Dollar
Upfront receipts.	0.0000000
	0.000000
ISO Currency Code.	United States Dollar
•	
iv. Notional amount.	497500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-45839.65000000
Depreciation shall be reported as a negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment	○ Yes <sup>®</sup> No
represent reinvestment of cash collateral received for loaned securities?	100 110
b. Does any portion of this investment	○ Yes <sup>®</sup> No
represent that is treated as a Fund asset and received for loaned securities?	
c. Is any portion of this investment on loan	C You @ No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

by the Fund?

a. Name of issuer (if any).	Trinitas Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5493000JXST1RIX07H55
c. Title of the issue or description of the investment.	Trinitas CLO VIII, Ltd.
d. CUSIP (if any).	89641FAC8
At least one of the following other identifiers:	
Identifier.	ISIN
IOIN	
ISIN	US89641FAC86

#### Item C.2. Amount of each investment.

/24/23, 11:13 AM	NPORT-P_5	493000K400JV7T0XQ39_2023-03-31.html
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, princ	ipal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2300000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	958870.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.310169355477	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, 11.	short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely	identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other  Corporate	
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Согрогате	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	C Yes No	
Item C.7.		
	ng categories as specified in rι	I management investment companies, provide the liquidity classification(s) for the 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity cation.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	○ Yes ○ No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No				
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	C Yes C No				
ii. Contingent convertible? [Y/N]	○ Yes ○ No				
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN	f issue, and curre I are not availab	ency in which der le), or other iden	nominated, as well a tifier (if CUSIP, ISIN,	s CUSIP of and ticker are no
v. Delta (if applicable).					
Item C.10. For repurchase and reverse re	ourchase agreements, also provi	ide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repur				
b. Counterparty.					
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No				
ii. If N, provide the name and LEI (if any) of	counterparty.				
c. Tri-party?	C Yes C No				
d. Repurchase rate.					

e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>€</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan by the Fund?	C Yes € No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	American Axle & Damp; Manufacturing Inc. TL
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_761-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	308214.61000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.099699361678
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short ® N/A

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

3, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1,	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
<ul> <li>a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.	American Axle & Manufacturing Inc. TL		
Title of issue.	American Axle & Damp; Manufacturing Inc. TL		
At least one of the following other identifiers	:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX209761		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2029-12-13		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	309568.97000000		
ISO Currency Code.	USD		

Payoff profile.

<ul> <li>V. Unrealized appreciation or depreciation.</li> <li>Depreciation shall be reported as a negative number.</li> </ul>	7932.70000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>©</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Brookfield WEC Holdings Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are no	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_61N-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
the number of contracts.		
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	207239.85000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.067036668895	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the

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

C Long Short N/A

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	
a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.  Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is  e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to
liquidate the entire position (rather than basi reasonably anticipated trade size for each p	ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 © 2 O 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the	

Journal Party 1 to oct at 1

Name of counterparty.

LEI (if any) of counterparty.

Citibank

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

BROOKFIELD WEC HOLDINGS INC TL 1L

negative number.

Title of issue.	BROOKFIELD WEC HOLDINGS INC TL 1L			
At least one of the following other identifiers:				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ut available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX204961			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	Yes ○ No			
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.			
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Description of Other Receipts	Underlying Performance			
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.00000000			
ii. Termination or maturity date.	2025-08-01			
iii. Upfront payments or receipts				
Upfront payments.	0.00000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.00000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	207291.67000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a	8239.85000000			

### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes O No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes No

c. Is any portion of this investment on loan by the Fund?

repurchase agreement, equity-common, equity-preferred, debt, derivativeC Yes @ No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to shareholders or otherwise mad	e available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Del Mar Terrace - Phoenix, AZ	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and	ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DELMAR	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principa	I amount, or other units. For derivatives contracts, as applicable, provide
Balance	N/A	
Units	Other units	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	17634051.60000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	5.704154284961	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, sh	ort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ide	ntifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	Real estate	

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Private fund

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

N/A

#### Item C.7.

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

Category.

applicable.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 C 2 G 3 C N/A

### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none
- ii Annualized rate

,	
,-	

c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not to fidentifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes € No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities

or es in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

	Identification	

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	N/A

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on UNITED STATES OF AMERICA

the concentrations of the risk and economic exposure of the investments.

tem (	? 6 le	the inve	stment a	Restricted	Security?

Is the investment a Restricted Security? Yes No

#### Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 6 3 0 N/A

### Item C.9. For debt securities

For debt securities, also provide:

 a. Maturity date. 2027-10-15

b. Coupon.

i. Select the category that most closely reflects the coupon type among the

following (fixed, floating, variable, none).

Fixed

ii. Annualized rate.

10.48020000

c. Currently in default? [Y/N]

C Yes @ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No.

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

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

v. Delta (if applicable).

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issue securities may be aggregated in responding to Items C.10.f.i-iii.	r are
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes 6 No	
	0 0	
c. Is any portion of this investment on loan by the Fund?	Yes • No	
by the Fund?	le of Portfolio Investments	
by the Fund?  NPORT-P: Part C: Schedu  For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p		urities
by the Fund?  NPORT-P: Part C: Schedu  For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	le of Portfolio Investments  s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information give percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any	urities
For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report	le of Portfolio Investments  s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information give percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any	urities
by the Fund?  NPORT-P: Part C: Schedu  For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report litem C.1. Identification of investment.	le of Portfolio Investments  s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information ding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secuted are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.	urities
For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information dring five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Lcm Ltd Partnership	urities
Por each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the	le of Portfolio Investments  s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report informatic ading five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Lcm Ltd Partnership  N/A	urities
Por each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report tem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.	le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information requested in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Lcm Ltd Partnership   N/A   Lcm 38, Ltd.	urities
For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information requested in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Lcm Ltd Partnership   N/A   Lcm 38, Ltd.	urities
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers	le of Portfolio Investments  s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information give percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Lcm Ltd Partnership	urities
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.	le of Portfolio Investments  s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report informatic eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Community	urities I
NPORT-P: Part C: Schedu  For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express	le of Portfolio Investments  s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report informatic ding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secured are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Lcm Ltd Partnership   N/A   Lcm 38, Ltd.	urities I
PORT-P: Part C: Schedum For each investment held by the Fund and is securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	le of Portfolio Investments s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those secundar are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Lcm Ltd Partnership     N/A     LCM 38, Ltd.     S01965AA5     ISIN     US501965AA57     sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provinced in the province of the provinc	urities I

Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5338918.75000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.727000518977
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.4	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	JERSEY
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	curity?
Is the investment a Restricted Security?	C Yes • No
Item C.7.	
Liquidity classification information. For poreach portfolio investment among the followir classifications, indicate the percentage amount of	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

a. Does any amount of this investment

represent reinvestment of cash collateral

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2034-07-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	7.80000000	
c. Currently in default? [Y/N]	C Yes € No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes <sup>®</sup> No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	-
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
		agreement (i.e., collateral). If multiple securities of an issuer an
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	securities may be aggregated in responding	g to Items G.1U.f.I-III.

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html 253/802

C Yes O No

received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan

derivative-interest rate, derivatives-other,

C Yes O No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to shareholders or otherwise made available	e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Redstone HoldCo 2 LP	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	<b>:</b> :	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_RSH-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	560097.65000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.181176934417	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange.	Derivative-credit	

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 @ 2 O 3 O N/A

- ii. Annualized rate.

c. Currently in default? [Y/N] C Yes C No

em C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
o. Coupon.	
. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
: A	

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
Item C.11. For derivatives, also provide:	e securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Redstone HoldCo 2 LP
Title of issue.	Redstone HoldCo 2 LP
At least one of the following other identifiers	S:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX194108	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes © No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-04-27	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	708423.90000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-146348.84000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	

bond/debt obligation, ABS-other,

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>©</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

registration statement, application, or report	t to shareholders of otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Madison Park Funding Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Madison Park Funding XLVII, Ltd.
d. CUSIP (if any).	55820GAA4
At least one of the following other identifiers	S:
Identifier.	ISIN
ISIN	US55820GAA40
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	600000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	564185.43000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.182499224287
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	be following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	ABS-collateralized bond/debt obligation

arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that **CAYMAN ISLANDS** corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2034-01-19 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 12.25760000 c. Currently in default? [Y/N] C Yes @ No d. Are there any interest payments in C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes • No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	nurchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ⑤ No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	ıle of Portfolio Investments
	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Saratoga Investment Corp Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300471O2DE0Y4L506
c. Title of the issue or description of the investment.	Saratoga Investment Corp. CLO 2013-1, Ltd.
investment.	
d. CUSIP (if any).	80349BCB1

At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US80349BCB18	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or o	other units. For derivatives contracts, as applicable, provide
Balance	2000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1741949.70000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.563475148583	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For 11.	r derivatives, respond N/A to this Item and respond to the
Payoff profile.	© Long □ Short □ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the in	strument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	UNITED STATES OF AMERICA	
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	○ Yes  No	
each portfolio investment among the following	ng categories as specified in rule 22e-4 [17 CFF	nvestment companies, provide the liquidity classification(s) for R 270.22e-4]. For portfolio investments with multiple liquidity
classifications, indicate the percentage amo	unt attributable to each classification.	- · · · ·

b. Counterparty.

i. Highly Liquid Investments

ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ies to the holding, indicate wh	ich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquidit riews; or (3) if the fund choose ng it on the sizes it would reas	mount of a holding attributable to multiple classification categories only in the by features that justify treating the portions separately; (2) if a fund has s to classify the position through evaluation of how long it would take to conably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	e Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2033-04-20	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	14.80770000	
c. Currently in default? [Y/N]	C Yes © No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>©</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	vailable), ticker (if CUSIP and	le of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	urchase agreements, also p	rovide:
a. Select the category that reflects the	Repurchase Reverse re	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Pitney Bowes INC.TL
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_439-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	725147.06000000

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No C Yes C No d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes C No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the Repurchase Reverse repurchase transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If O Yes O No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party? C Yes C No d. Repurchase rate. e. Maturity date.

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

### Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Swap

b. Counterparty.

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

Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the refeturent, ISIN (if CUSIP is not available), tick	erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Pitneyowes Inc.	
Title of issue.	Pitneyowes Inc.	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	t available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193439	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-03-17	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

ISO Currency Code.	United States Dollar
iv. Notional amount.	753728.44000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-25232.55000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>●</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes  No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for

in Part C, provided that the securities so list covered by this report, and have not been p	ed are not restricted, have been held for not	ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any et to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	EOS-Metasource Intermediate, Inc., DDC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	MET-2000	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1500000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1414500.00000000	
Exchange rate.		

5/24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Percentage value compared to net assets of the Fund.	0.457553738590
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	€ Yes C No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., idient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-05-17	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	0.0000000	
c. Currently in default? [Y/N]	C Yes © No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes   No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>©</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
<ul><li>iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).</li><li>If other identifier provided, indicate the type</li></ul>	available), ticker (if CUSIP and ISIN are not a	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
Item C.10. For repurchase and reverse re  a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	purchase agreements, also provide:  © Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	C Repurchase C Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Repurchase C Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of	Repurchase Reverse repurchase Yes No counterparty.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?	Repurchase Reverse repurchase Yes No counterparty.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	C Repurchase C Reverse repurchase C Yes C No counterparty. C Yes C No	agreement (i.e., collateral). If multiple securities of an issuer are
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	Repurchase Reverse repurchase  Yes No  counterparty.  Yes No  ing the securities subject to the repurchase a	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.	Repurchase Reverse repurchase  Yes No  counterparty.  Yes No  ing the securities subject to the repurchase as securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	Repurchase Reverse repurchase  Yes No  counterparty.  Yes No  ing the securities subject to the repurchase a	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide: ltem C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	Repurchase Reverse repurchase  Yes No  counterparty.  Yes No  ing the securities subject to the repurchase as securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.

a brief description.

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

rogionation statement, application, or roper	to charched or care mice made available	to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Mcf Clo Llc	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	MCF CLO VII LLC	
d. CUSIP (if any).	55281FAS9	
At least one of the following other identifiers	3:	
Identifier.	ISIN	
ISIN	US55281FAS92	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	2500000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2356598.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.762297952655	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). I .11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Corporate	

#### Item C.5. Country of investment or issuer.

•		
Report the ISO country code that	UNITED STATES OF AMERICA	
corresponds to the country where the issuer is organized.		
If different from the country where the		

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

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes @ No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 6 2 0 3 0 N/A

## Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2033-07-20

b. Coupon.

i. Select the category that most closely Floating reflects the coupon type among the

following (fixed, floating, variable, none).

ii Annualized rate 13.95770000

c. Currently in default? [Y/N]

C Yes @ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] C Yes O No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes @ No

f. For convertible securities, also provide:

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

ii. Contingent convertible? [Y/N]	C Yes C No	
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> </ul>	○ Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	
NPORT-P: Part C: Schedu	ıle of Portfolio Investments	
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.		
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Ocp Clo Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	25490028U8Y2XMZWXO46	
c. Title of the issue or description of the investment.	OCP CLO 2020-20, Ltd.	
d. CUSIP (if any).	670864AA5	
At least one of the following other identifiers		
Identifier.	ISIN	
ISIN	US670864AA52	

# Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	469940.88000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.152013578338
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes · No
Item C.7.	
<ul> <li>a. Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
• •	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C 7 is

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2033-10-09	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	12.47170000	
c. Currently in default? [Y/N]	C Yes © No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	-
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		

Payoff profile.

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

### Item C.11. For derivatives, also provide:

### Item C.12. Securities lending.

a. Does any amount of this investment C Yes O No represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes © No

c. Is any portion of this investment on loan O Yes O No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	KKR Apple Bidco LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_235-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	942863.29000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.304991603619	
Item C.3. Indicate payoff profile among the	e following categories (long, short, N/A).	For derivatives, respond N/A to this Item and respond to the

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

C Long Short N/A

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	•
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	© Yes <sup>®</sup> No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the percentage	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the	

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

Name of counterparty.

LEI (if any) of counterparty.

KKR Apple Bidco LLC

Citibank

N/A

Title of issue.	KKR Apple Bidco LLC		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196235		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.			
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-09-22		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	950673.07000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-5850.47000000		

ltem C.12. Securities len	าdina	ı
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Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
b. Does any portion of this investment

C	Yes	•	No

represent that is treated as a Fund asset and received for loaned securities?

C Yes No

c. Is any portion of this investment on loan Yes No by the Fund?

repurchase agreement, equity-common, equity-preferred, debt, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report		e available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	TransDigm Inc. TLH	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and IS	SIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_738-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal	amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	496451.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.160588908502	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	ne following categories (long, sho .11.	rt, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely iden	tifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)	Derivative-credit	

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

# Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii Annualized rate

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	TransDigm Inc. TLH
Title of issue.	TransDigm Inc. TLH

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Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX209738	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2027-02-22	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	496252.50000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	10123.55000000	
Item C.12. Securities lending.		
a. Does any amount of this investment	○ Yes • No	

received for loaned securities?

bond/debt obligation, ABS-other,

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Dryden Senior Loan Fund
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Dryden 98 CLO, Ltd.
d. CUSIP (if any).	26248CAC4
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US26248CAC47
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	5500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4965675.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.606265932043
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	ABS-other

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that **CAYMAN ISLANDS** corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

c. Title of the issue or description of the

investment.

d. CUSIP (if any).

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ® No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes    No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for leding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

Ivanti Software Inc.

N/A

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At least one of the following other identifiers:	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_508-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	544325.09000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.176074923957
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

# Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes © No

and receives collateral. Select "reverse

a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in ru	ule 22e-4 [17 CI	investment comp FR 270.22e-4]. Fo	anies, provide the or portfolio investm	liquidity classification(s) for lents with multiple liquidity
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	nich of the three	circumstances lis	sted in the Instructi	ons to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than basi reasonably anticipated trade size for each p	e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas	ty features that es to classify the	justify treating the position through	e portions separate evaluation of how	ely; (2) if a fund has long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value mea port "N/A" if the	asurements fall p e investment do	oursuant to U.S. G es not have a leve	enerally Accepted associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		]			
ii. Annualized rate.					
c. Currently in default? [Y/N]	C Yes C No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No				
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and	tle of issue, and I ISIN are not av	I currency in whic vailable), or other	h denominated, as identifier (if CUSIP	well as CUSIP of ', ISIN, and ticker are not
v. Delta (if applicable).					
Item C.10. For repurchase and reverse rep	ourchase agreements, also n	provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	© Repurchase <sup>©</sup> Reverse r				

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repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Ivanti Software Inc.
Title of issue.	Ivanti Software Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX199508
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes © No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	
Receipts: fixed, floating or other.	© Fixed © Floating <sup>®</sup> Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	

Payments: fixed, floating or other.

Payments: fixed or floating

Floating

Floating

Payments: Floating rate Index.

SONIA1M IR

1.35000000

·

Payments: Floating rate Spread.

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2027-12-01
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	659999.99000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-114024.91000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes   No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes   No
NDODT-D: Part C: Schodu	ula of Partfalia Invastments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investr	ment.
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a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Spirit AeroSystems Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	S:

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

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Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_17-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal a	mount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	105052.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.033981734975	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, shor	t, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short © N/A	
	· ·	ifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
a bilei description.  Item C.5. Country of investment or issuer	,	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		

# Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes © No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	nich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas	mount of a holding attributable to multiple classification categories only in the ty features that justify treating the portions separately; (2) if a fund has use to classify the position through evaluation of how long it would take to sonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ıe Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted port "N/A" if the investment does not have a level associated with it (i.e
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
reference instrument, ISIN (if CUSIP is not a available).	available), ticker (if CUSIP and	tle of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also p	provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse r	epurchase
b. Counterparty.		

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Spirit AeroSystems Inc.
Title of issue.	Spirit AeroSystems Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX209317
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or leading to the control of	paid to another party. Index
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit	

Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
•	0.0000000
ii. Termination or maturity date.	2027-01-15
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	105000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	3202.50000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>●</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan	C Voc ® No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

by the Fund?

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300DYNZ2DP16BTD37	
c. Title of the issue or description of the investment.	VA Gilbert AZ Subordinated Note Lease-Backed Pass-Through Trust	
d. CUSIP (if any).	918470AA3	
At least one of the following other identifiers:		
ldentifier.	ISIN	
ISIN	US918470AA36	

#### Item C.2. Amount of each investment.

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Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, princ	ipal amount, or other units. Fo	r derivatives contracts, as applicable, provide
Balance	180925.23920000		
Units	Principal amount		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	208064.03000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.067303269560		
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, 11.	short, N/A). For derivatives,	respond N/A to this Item and respond to th
Payoff profile.	Long ○ Short ○ N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely	identifies the instrument am	ong each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6. Is the investment a Restricted So	ecurity?		
Is the investment a Restricted Security?	○ Yes <sup>©</sup> No		
Item C.7.			
	ng categories as specified in ru	ile 22e-4 [17 CFR 270.22e-4].	npanies, provide the liquidity classification(s) for For portfolio investments with multiple liquidity
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

mer decer raine decar de me procuedi expr		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2034-03-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	12.99700000	
c. Currently in default? [Y/N]	C Yes © No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
	available), ticker (if CUSIP and ISIN are not	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements. also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		1

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e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	IENTC 2, LLC DDTL B-1
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	2DD-2001
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	6815000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	6815000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.204474180625

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

Payoff profile. Long ○ Short ○ N/A

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

• •	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among the following classifications.	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2031-03-31
b. Coupon.	

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i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	1.00000000	
c. Currently in default? [Y/N]	○ Yes • No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes 6 No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	vailable), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of vailable), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		

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

#### Item C.11. For derivatives, also provide:

### Item C.12. Securities lending.

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e. Maturity date.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
- C Yes O No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?
- C Yes © No
- c. Is any portion of this investment on loan by the Fund?
- C Yes O No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Vale at the Parks - DC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
	Other unique identifier (if ticker and forty are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	VALE_REI	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	N/A	
Units	Other units	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5754688.00000000	
-		
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.861490992450	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.	
Payoff profile.	© Long © Short © N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Real estate	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.  Item C.5. Country of investment or issuer.	Private fund	

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UNITED STATES OF AMERICA

Report the ISO country code that corresponds to the country where the

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issuer is organized.	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes <sup>®</sup> No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 C 2 G 3 C N/A

N/A

## Item C.9. For debt securities

iv. Illiquid Investments

Category.

For debt securities, also provide:

a. Maturity date.	
b. Coupon.	
i. Select the category that most closely	

reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

c. Currently in default? [Y/N]

C Yes C No

C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes C No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

available). If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No	
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No	
NPORT-P: Part C: Schedu	le of Portfolio Investments	
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.		
Item C.1. Identification of investment.	Attac Series Lean Fund Ltd	
a. Name of issuer (if any).	Atlas Senior Loan Fund Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Atlas Senior Loan Fund XVII, Ltd.	
d. CUSIP (if any).	04942GAC1	
At least one of the following other identifiers:	:	
Identifier.	ISIN	
ISIN	US04942GAC15	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	3000000.00000000	

Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2329800.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.753629339107
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	•
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among the following classifications.	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

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

Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes
b. Description of this law of the same	200

s © No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes C No

c. Is any portion of this investment on loan

(e.g., money market fund, liquidity pool, or other cash management vehicle),

C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or repor	t to snarenoiders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Asurion LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	s:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_391-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	130952.53000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.042359716987
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle	Derivative-credit

repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

JNITED STATES OF AMERICA

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

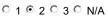
Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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



### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of ivailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Asurion LLC
Title of issue.	Asurion LLC

At least one of the following other identifiers:

Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX174391	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag		
Description and terms of payments to be a Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or In	paid to another party. ndex	
Payments: fixed, floating or other.	☐ Fixed ☐ Floating ☐ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2024-11-03	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	131034.43000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	593.60000000	
Item C 12 Securities lending		

a. Does any amount of this investment represent reinvestment of cash collateral C Yes O No

received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan

commercial paper, ABS-collateralized bond/debt obligation, ABS-other,

C Yes O No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or repor	t to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Northwoods Capital Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Northwoods Capital 25, Ltd.
d. CUSIP (if any).	66860WAA7
At least one of the following other identifiers	S:
Identifier.	ISIN
ISIN	US66860WAA71
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2250000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1958395.61000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.633489737005
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	be following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	C Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security. ABS-asset backed	ABS-collateralized bond/debt obligation

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commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	•
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes ⑤ No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for go categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-07-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	11.94770000
c. Currently in default? [Y/N]	C Yes <sup>®</sup> No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No

series trust, report the LEI of the series. c. Title of the issue or description of the

investment. d. CUSIP (if any).

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not e of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	nurchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.	ning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>€</sup> No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for seding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	One New York Plaza Trust 2020-1nyp
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	N/A

One New York Plaza Trust 2020-1NYP

68249DAJ8

At least one of the following other identifiers	•	
Identifier.	ISIN	
ISIN	US68249DAJ81	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1500000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1378819.95000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.446012176009	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	• Long • Short • N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Sc	ecurity?	
Is the investment a Restricted Security?	C Yes <sup>®</sup> No	
Item C.7.		
a Liquidity classification information. For no	rtfolio investments of open-end managemen	t investment companies provide the liquidity classification(s) fo

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate w	which of the three circumstances listed in the Instructions to Item C.7 is	
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	e position have differing liquid views; or (3) if the fund choos ing it on the sizes it would rea	amount of a holding attributable to multiple classification categories only in dity features that justify treating the portions separately; (2) if a fund has ses to classify the position through evaluation of how long it would take to asonably anticipated trading). In (1) and (2), a fund would classify using the	
	ue Measurement). [1/2/3] Re	ne fair value measurements fall pursuant to U.S. Generally Accepted eport "N/A" if the investment does not have a level associated with it (	i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	0 1 © 2 0 3 0 N/A		
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2024-01-09		
b. Coupon.			
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating		
ii. Annualized rate.	6.16000000		
c. Currently in default? [Y/N]	○ Yes ⓒ No		
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes <sup>●</sup> No		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No		
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	C Yes C No		
ii. Contingent convertible? [Y/N]	○ Yes ○ No		
reference instrument, ISIN (if CUSIP is not available).	available), ticker (if CUSIP and	title of issue, and currency in which denominated, as well as CUSIP of nd ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are r	ıot
If other identifier provided, indicate the type	or identifier used.		
v. Delta (if applicable).			
Item C.10. For repurchase and reverse re	ourchase agreements, also	provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse	repurchase	
b. Counterparty.			

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pr	s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period eviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Ppm Clo, Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	PPM CLO 2022-6, Ltd.
d. CUSIP (if any).	69377XAA5
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US69377XAA54
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2000000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1814202.50000000
Exchange rate.	

0/24/23, 11.13 AW	NPOR1-P_5493000R400J	V/TUAQ39_2023-03-31.11tml
Percentage value compared to net assets of the Fund.	0.586847038837	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	C Yes <sup>®</sup> No	
Item C.7.		
	ng categories as specified in rule 22e-4 [17 C	t investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three	e circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquidity features tha views; or (3) if the fund chooses to classify th ing it on the sizes it would reasonably anticip	ding attributable to multiple classification categories only in the t justify treating the portions separately; (2) if a fund has the position through evaluation of how long it would take to lated trading). In (1) and (2), a fund would classify using the
	ie Measurement). [1/2/3] Report "N/A" if th	asurements fall pursuant to U.S. Generally Accepted ne investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2031-01-20	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	12.72000000	
c. Currently in default? [Y/N]	C Yes © No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes   No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		1
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
represent reinvestment of cash collateral	○ Yes • No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

rogion anon otatornom, application, or roport	to charonologic of carolymos made dyaliable to are public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	CDK GLOBAL INC.TLB 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_395-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	_
the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	·
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	253972.05000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.082153312813	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to t 11.	he
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Itom (	^ E	Country	۸f	investme	nt or	iccuar
item (	ບ.ວ.	Country	OT	investmei	nt or	issuer.

tem C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
tem C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted us Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes No

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	Cdk Global Inc.
Title of issue.	Cdk Global Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX205395
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No

1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-07-06	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	254362.50000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	6413.74000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No	
c. Is any portion of this investment on loan by the Fund?	C Yes No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	GoTo Group Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_343-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	396107.96000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.128130560610	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	○ Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted So	ecurity?
Is the investment a Restricted Security?	C Yes <sup>®</sup> No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity of the control of th	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in available), ticker (if CUSIP and ISIN are not available), or of of identifier used.	which denominated, as well as CUSIP of other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e securities may be aggregated in responding to Items C.1	., collateral). If multiple securities of an issuer are
Item C.11. For derivatives, also provide:	, 60 0	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
	rivative or an index, the description of the reference instru trument, ISIN (if CUSIP is not available), ticker if (CUSIP	
Name of issuer.	LogMeIn Inc.	
Title of issue.	LogMeIn Inc.	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX185343	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be received from another party.     Receipts: Reference Asset, Instrument or Index.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	

<ol><li>Description and terms of payments to be paid to another party.</li><li>Payments: Reference Asset, Instrument or Index</li></ol>		
Payments: fixed, floating or other.	○ Fixed  Floating  Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2027-08-31	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	687228.09000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-291840.72000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes © No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any). Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	LBM Acquisition LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
	Other unique identifier (if toker and folio are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_233-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	603467.57000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.195205968732
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government agency, o.s. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO	

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Is the investment a Restricted Security?

4	~ ~		41	4 4		D 4-1 - 41	0
Item	C.6.	IS 1	tne	investment	·a	Restricted	Security?

Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for

each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

C Yes @ No

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0102030 N/A

### Item C.9. For debt securities

a. Maturity date

For debt securities, also provide:

b. Coupon.

 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No

arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in C Yes C No kind? [Y/N] Enter "N" if the interest may

be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

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

v. Delta (if applicable)

Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins	rivative or an index, the description of the reference instrument shall include the name of issuer and title of
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC  COther identifier (if CUSIP, ISIN, and ticker are not available)
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC  Other identifier (if CUSIP, ISIN, and ticker are not available)  LX191233
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC  COther identifier (if CUSIP, ISIN, and ticker are not available)  LX191233  LX ID  Yes C No  received from another party.
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC  COther identifier (if CUSIP, ISIN, and ticker are not available)  LX191233  LX ID  Yes C No  received from another party.
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In	invative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX191233  LX ID  Yes No  received from another party.  dex.
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if LBM Acquisition LLC  LBM Acquisition LLC  COther identifier (if CUSIP, ISIN, and ticker are not available)  LX191233  LX ID  Perceived from another party.  dex.  Fixed Floating Other  Underlying Performance
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  LBM Acquisition LLC  LBM Acquisition LLC  COther identifier (if CUSIP, ISIN, and ticker are not available)  LX191233  LX ID  © Yes © No  received from another party.  dex.  © Fixed © Floating © Other  Underlying Performance

Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-12-18
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	638485.30000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-34175.38000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the	Boca Homecare Holdings, Inc. (Equity)	

d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BOCAEQT
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	580645.16000000
Units	Number of shares
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	570663.87000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.184594830114
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the 11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Equity-common
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6. Is the investment a Restricted Security?

transaction (repurchase, reverse repurchase). Select "repurchase

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

repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes   No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for redding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p registration statement, application, or repor	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p registration statement, application, or repor Item C.1. Identification of investment.	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p registration statement, application, or repor Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	leding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Ilpt Commercial Mortgage Trust
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p registration statement, application, or repor Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Ilipt Commercial Mortgage Trust   N/A
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p registration statement, application, or repor Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Illpt Commercial Mortgage Trust  N/A  ILPT Commercial Mortgage Trust 2022-LPF2
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or repor Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Illpt Commercial Mortgage Trust  N/A  ILPT Commercial Mortgage Trust 2022-LPF2
securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or reportem C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.	leding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public.    Ilipt Commercial Mortgage Trust
securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or reported them C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers.	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.    Illpt Commercial Mortgage Trust
securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or reported them C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express.	leding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public.    Ilipt Commercial Mortgage Trust
securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or reported them C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	lipt Commercial Mortgage Trust  N/A    LPT Commercial Mortgage Trust 2022-LPF2    449652AJ5    ISIN   US449652AJ58   ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or reported them C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  ISIN  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express.	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public.    Ilpt Commercial Mortgage Trust

Balance	4034600.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not	3948434.26000000

5/24/23	11	·13	AM

NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 1.277215169488 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle ABS-mortgage backed security (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes C No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles C 1 @ 2 C 3 C N/A

7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset

net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2024-10-09
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.94000000
c. Currently in default? [Y/N]	○ Yes ⑤ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	<del>-</del>
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral	○ Yes <sup>®</sup> No

C Yes © No

and received for loaned securities?

c. Is any portion of this investment on loan C Yes O No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

regionation statement, application, or report	to charonologic of outerwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Boca Home Care Holdings, Inc DDTL
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DDT-2000
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	5109677.42000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4941058.07000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.598302999308
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Loan

arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

5/24/23, 11:13 AM NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2027-02-25 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 11.33000000 c. Currently in default? [Y/N] C Yes No d. Are there any interest payments in C Yes 6 No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes  No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>©</sup> No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities

or in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Regatta Xxii Funding Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Regatta XXII Funding, Ltd.
investment.	
d. CUSIP (if any).	758969AA7

At least one of the following other identifiers.	•	
Identifier.	ISIN	
ISIN	US758969AA75	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	7000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	6428721.25000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	2.079523112261	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	○ Yes • No	
Item C.7.		
a Liquidity classification information. For no	rttollo investments of open-end managemen	t investment companies provide the liquidity classification(s) for

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

i. Highly Liquid Investments ii. Moderately Liquid Investments

iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	nich of the three circ	cumstances listed in t	he Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	ty features that just es to classify the po	ify treating the portion sition through evalua	ns separately; (2) if a fund has tion of how long it would take to
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	ıe Measurement). [1/2/3] Rep	fair value measur port "N/A" if the in	ements fall pursuan vestment does not l	nt to U.S. Generally Accepted nave a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1			
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.	2035-07-20			
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating			
ii. Annualized rate.	11.82900000			
c. Currently in default? [Y/N]	C Yes © No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No			
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>©</sup> No			
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	C Yes C No			
ii. Contingent convertible? [Y/N]	○ Yes ○ No			
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and	tle of issue, and cui I ISIN are not availa	rrency in which denor able), or other identifie	ninated, as well as CUSIP of er (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).				
Item C.10. For repurchase and reverse rep	Width Night			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse re	epurchase		
b. Counterparty.				

Y, provide the name of the central counterparty.	Yes No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No	
c. Is any portion of this investment on loan by the Fund?	C Yes © No	
NPORT-P: Part C: Schedu	le of Portfolio Investments	
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been p	is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Wells Fargo Commercial Mortgage Trust	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Wells Fargo Commercial Mortgage Trust 2021-FCMT	
d. CUSIP (if any).	95003EAG1	
At least one of the following other identifiers		
Identifier.	ISIN	
ISIN	US95003EAG17	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	4010000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3642829.56000000	
Exchange rate.		

expedient).

5	/24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
	Percentage value compared to net assets of the Fund.	1.178360045405
	Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the 11.
	Payoff profile.	€ Long C Short C N/A
	Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
	Item C.5. Country of investment or issuer.	
	Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
	Item C.6. Is the investment a Restricted Se	ecurity?
	Is the investment a Restricted Security?	○ Yes <sup>®</sup> No
		ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification.
	i. Highly Liquid Investments	
	ii. Moderately Liquid Investments	
	iii. Less Liquid Investments	
	iv. Illiquid Investments	
	Category.	N/A
	b. If attributing multiple classification catego applicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
	following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
		value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical	O 1 @ 2 O 3 O N/A

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2024-05-09	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	7.82000000	
c. Currently in default? [Y/N]	○ Yes • No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes   No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>©</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
<ul><li>iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).</li><li>If other identifier provided, indicate the type</li></ul>	available), ticker (if CUSIP and ISIN are not a	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C 10. For repurchase and reverse re	nurchase agreements, also provide:	
Item C.10. For repurchase and reverse re  a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	purchase agreements, also provide:  © Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	© Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of	© Repurchase © Reverse repurchase © Yes © No counterparty.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?	© Repurchase © Reverse repurchase © Yes © No counterparty.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	C Repurchase C Reverse repurchase C Yes C No counterparty. C Yes C No	agreement (i.e., collateral). If multiple securities of an issuer are
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	Repurchase Reverse repurchase Yes No  Counterparty. Yes No  ing the securities subject to the repurchase a	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.	Repurchase Reverse repurchase  Yes No  counterparty.  Yes No  ing the securities subject to the repurchase as securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	Repurchase Reverse repurchase Yes No  Counterparty. Yes No  ing the securities subject to the repurchase a	agreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide: ltem C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	Repurchase Reverse repurchase  Yes No  counterparty.  Yes No  ing the securities subject to the repurchase as securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

rogion anon otatornom, application, or roport	to orial oriolatio of other wide made availe	able to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	ADMI Corp. 1M US L + 3.50	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	C.	
Identifier.	Other unique identifier (if ticker and ISIN are	not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_710-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.		it, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	739496.69000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.239207829752	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A 11.	). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies	the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Itom (	^ E	Country	۸f	investme	nt or	iccuar
item (	ບ.ວ.	Country	OT	investmei	nt or	issuer.

tem C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
tem C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted us Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes No

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	sterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	ADMI Corp.
Title of issue.	ADMI Corp.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker	LX195710
are not available).	
If other identifier provided, indicate the type of identifier used.	LX ID

1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2027-12-23	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	794354.83000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-50886.36000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ● No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No	
c. Is any portion of this investment on loan by the Fund?	○ Yes  No	

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Topgolf Callaway Brands Corp TLB	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_342-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	94799.53000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.030665167457	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	

Item C.5. Country of investment or issuer.

,	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amounts.	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fong categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ie Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which available), ticker (if CUSIP and ISIN are not available), or other in of identifier used.	denominated, as well as CUSIP of lentifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of $% \left\{ \left\{ 1,2,\ldots,n\right\} \right\} =0$	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., colla securities may be aggregated in responding to Items C.10.f.i-iii.	teral). If multiple securities of an issuer are
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
	rivative or an index, the description of the reference instrument strument, ISIN (if CUSIP is not available), ticker if (CUSIP and IS	
Name of issuer.	Topgolf Callaway Brands Corp	
Title of issue.	Topgolf Callaway Brands Corp	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX211342	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	

2. Description and terms of payments to be payments: Reference Asset, Instrument or Ir	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed  Floating  Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2030-03-08
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	95238.10000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	513.81000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>€</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ⓒ No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any). Citibank

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	ASURION LLC TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
identille.	Other unique identifier (if ticker and folia are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_236-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	575626.16000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.186200001087
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government agency, o.s. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO	

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Is the investment a Restricted Security?

4	~ ~		41	4 4	-	D 4-1 - 41	0
Item	C.6.	IS 1	tne	investment	·a	Restricted	Security?

Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for

each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

C Yes @ No

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0102030 N/A

C Yes C No

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date b. Coupon.

Select the category that most closely

reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate.

c. Currently in default? [Y/N] C Yes C No

d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in

kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

f. For convertible securities, also provide:

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

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

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

v. Delta (if applicable)

Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	serparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A N/A
LEI (if any) of counterparty.  3. If the reference instrument is neither a de	
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC  Other identifier (if CUSIP, ISIN, and ticker are not available)  LX207236
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX207236  LX ID  Yes © No  received from another party.
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX207236  LX ID  Yes © No  received from another party.
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or Instrument or Instrument or Instrument.	Invalive or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX207236  LX ID  Yes No  received from another party.  dex.
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	NVA  rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC  Other identifier (if CUSIP, ISIN, and ticker are not available)  LX207236  LX ID  Yes © No  received from another party.  Fixed © Floating ® Other  Underlying Performance
LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be	N/A  rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  ASURION LLC  ASURION LLC  Other identifier (if CUSIP, ISIN, and ticker are not available)  LX207236  LX ID  Yes O No  received from another party.  Fixed O Floating Other  Underlying Performance

Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-08-17
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	621875.00000000
100.0	
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15155.09000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>®</sup> No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	DG Investment Intermediate Holdings 2, Inc.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300AE79DEGS4AGL59
c. Title of the issue or description of the	Convergint Technologies LLC, Second Lien Term Loan

d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX193317
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	999970.31000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	884768.73000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.286199533545
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the 11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2029-03-30
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	11.59029000
c. Currently in default? [Y/N]	C Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes © No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
, , ,	La company de la
Item C.10. For repurchase and reverse rep a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	© Repurchase © Reverse repurchase

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NDODT D. Dort C. Sahadi	ula of Davifalia Invasivnanta

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Description of other units.

item 6.1. identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Olaplex Inc TL 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_768-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts

Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	323237.12000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.104558750588
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes • No
Item C.7.	
Liquidity classification information. For poleach portfolio investment among the followir classifications, indicate the percentage amount of	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
instructions to item C.7 Funds may choose	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, is reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
,	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning which to the repurchase agreement these	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	Scounties thay be aggregated in responding to items 0.10.1.1-111.
a. Type of derivative instrument that most	Swap
closely represents the investment, selected from among the following	Спар

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).				
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).			
Counterparty Record: 1				
Name of counterparty.	Citibank			
LEI (if any) of counterparty.	N/A			
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).				
Name of issuer.	Olaplex Inc			
Title of issue.	Olaplex Inc			
At least one of the following other identifiers				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202768			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	● Yes ○ No			
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. idex.			
Receipts: fixed, floating or other.	© Fixed © Floating <b>®</b> Other			
Description of Other Receipts	Underlying Performance			
2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index				
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.0000000			

ii. Termination or maturity date. iii. Upfront payments or receipts

Upfront payments. 0.00000000

2029-02-17

ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	358819.45000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-28396.64000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a	N/A

holding in a fund that is a series of a series trust, report the LEI of the series.

Garda World Security Corporation TLB 1L

c. Title of the issue or description of the investment.

Item C.1. Identification of investment.

d. CUSIP (if any).

At least one of the following other identifiers:

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

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

S\_657-2000\_1

N/A

Description of other unique identifier.

INTERNAL IDENTIFIER

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

1.00000000
Number of contracts
United States Dollar

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

483510.30000000

NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.156402930655 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes C No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles C 1 @ 2 C 3 C N/A

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

rate swaps), warrant, other).

expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest	Swap

<ul><li>b. Counterparty.</li><li>i. Provide the name and LEI (if any) of count</li></ul>	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick	erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Garda World Security Corporation	
Title of issue.	Garda World Security Corporation	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202657	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2029-02-01	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	

24/20, 11.10 AW	141 OTT1-1 _040000T4000 7 107(Q00_2020-00-01:httm
ISO Currency Code.	United States Dollar
iv. Notional amount.	497500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-9014.70000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes  No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A eding five percent of its total assets as miscellaneous securities in Part D in ed are not restricted, have been held for not more than one year prior to the reviously reported by name to the shareholders of the Fund or to any exchange.

A Fund may report information for n lieu of reporting those securities are end of the reporting period hange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	DexKo Global Inc. TL	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier	er used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_717-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contra	acts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	162271.24000000	
Exchange rate.		

5/24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Percentage value compared to net assets of the Fund.	0.052490500196
Item C.3. Indicate payoff profile among trelevant payoff profile question in Item 6	he following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the C.11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select t	he category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issue	er.
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted	Security?
Is the investment a Restricted Security?	© Yes <sup>®</sup> No
Item C.7.	
	portfolio investments of open-end management investment companies, provide the liquidity classification(s) for ving categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity nount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categ	pories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of t multiple sub-advisers with differing liquidit	bese to indicate the percentage amount of a holding attributable to multiple classification categories only in the he position have differing liquidity features that justify treating the portions separately; (2) if a fund has y views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to using it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fai Accounting Principles (ASC 820, Fair Va net asset value used as the practical exp	r value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted due Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., pedient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used
v. Delta (if applicable).	or restriction design.
2014 ( applicazio).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Yes <sup>©</sup> No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	iterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty	Citihank

LEI (if any) of counterparty.	N/A		
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).			
Name of issuer.	DexKo Global Inc. TL		
Title of issue.	DexKo Global Inc. TL		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX209717		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	Yes ○ No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	eceived from another party. lex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be payments: Reference Asset, Instrument or In			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-10-04		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	169917.53000000		

# Item C.2. Amount of each investment.

Description of other unique identifier.

Other unique identifier (if ticker and ISIN

are not available). Indicate the type of

identifier used

Exchange rate.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 1.00000000 Units Number of contracts Description of other units.

S\_705-2000\_1

INTERNAL IDENTIFIER

151154.61000000

Currency. Indicate the currency in which United States Dollar the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Percentage value compared to net assets of the Fund.

0.048894561265

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

Payoff profile.	C Long C Short R N/A
-----------------	----------------------

Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 0 3 0 N/A

N/A

#### Item C.9. For debt securities

iv. Illiquid Investments

Category.

For debt securities, also provide:

a. Maturity date.

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	nurchase agreements, also provide.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if

5/24/23, 11:13 AM NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html CUSIP, ISIN, and ticker are not available). LSF11 A5 Holdco LLC Name of issuer. Title of issue. LSF11 A5 Holdco LLC At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX210705 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. C Fixed C Floating Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ● Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency United States Dollar Payments: Amount 0.00000000 ii. Termination or maturity date. 2028-10-15 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar Upfront receipts. 0.00000000

ISO Currency Code. USD

**United States Dollar** 

153846.15000000

ISO Currency Code.

iv. Notional amount.

Payoff profile.

v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a	1539.23000000
negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Acrisure LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_04-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, prov	ide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	538084.87000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.174056376067	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond t 11.	o the

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

C Long Short N/A

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes <sup>®</sup> No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the percentage a	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
•	
applicable.  Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is  e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

Name of counterparty.

LEI (if any) of counterparty.

Acrisure LLC

Citibank

N/A

Title of issue.	Acrisure LLC	
At least one of the following other identifiers:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196604	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2027-02-15	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	549767.43000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-6184.86000000	

by the Fund?

Item C	.12.	<b>Securities</b>	lending.
--------	------	-------------------	----------

equity-preferred, debt, derivative-

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan	C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to snarenoiders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Sovos Brands Intermediate Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_SOV-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	350868.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.113496617286
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

DINITED STATES OF AL	WERICA		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

N/A

LINITED CTATES OF AMEDICA

#### Item C.7.

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

Category.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

## Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most c reflects the coupon type among t following (fixed, floating, variable
- ii Annualized rate

losely he , none).	

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
, , ,	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of $% \left\{ \left( 1,0\right) \right\} =\left\{ \left( 1,0\right)$	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Sovos Brands Intermediate Inc.
Title of issue.	Sovos Brands Intermediate Inc.
At least one of the following other identifiers	

 $file: ///C: /Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com~2023-05-24~11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html \\ 377/802$ 

received for loaned securities?

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195246	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	© Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-06-08	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	353074.72000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-230.28000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral	C Yes <sup>®</sup> No	

b. Does any portion of this investment	C Yes @ No
represent that is treated as a Fund asset	
and received for loaned securities?	

backed security, ABS-asset backed

c. Is any portion of this investment on loan  $\,\,$  C  $\,$  Yes  $\,$  C  $\,$  No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Primary Products Finance LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_93-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	408468.49000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.132128868643
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage	Derivative-credit

commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

#### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
- C Yes No
- C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Primary Products Finance LLC TL 1L
Title of issue.	Primary Products Finance LLC TL 1L
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX199193

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	C Fixed Floating Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2029-04-01	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	413750.01000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-1144.01000000	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ⓒ No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

government sponsored entity, municipal,

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

registration statement, application, or report	to shareholders of otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Campus Drv Lease-bckd C
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Campus Drive Secured Lease-Backed Pass-Through Trust
d. CUSIP (if any).	13467UAA0
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US13467UAA07
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3863448.15160000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2395337.85000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.774829118737
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	€ Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate

non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5.	Country	of invoc	tmont o	riccuor
item C.S.	Country	of inves	tment o	r issuer.

electing in-kind payment and has elected

to be paid in-kind.

UNITED STATES OF AMERICA Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient) Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2058-06-15 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 6.91200000 c. Currently in default? [Y/N] C Yes O No d. Are there any interest payments in C Yes @ No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes 6 No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of

C Yes No

c. Is any portion of this investment on loan by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).

b. LEI (if any) of issuer. In the case of a
holding in a fund that is a series of a
series trust, report the LEI of the series.

Citibank

N/A

N/A

c. Title of the issue or description of the

Dave & amp; Buster's Inc. TLB 1L

At least one of the following other identifiers:

Identifier.

d. CUSIP (if any).

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

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

S 996-2000 1

identifier used

Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
the number of contracts.	sed in number of snares, principal a	mount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	265737.96000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.085959276835	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, shor 11.	t, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short © N/A	
tem C.4. Asset and issuer type. Select the	e category that most closely ident	fies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury,	Corporate	
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
tem C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
tem C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	○ Yes ○ No	

## Item C.7.

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

iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification catego applicable.	ries to the holding, indicate whic	ch of the three circumstance	es listed in the Instructions to Item C.7 is	
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e position have differing liquidity views; or (3) if the fund chooses ing it on the sizes it would reaso	features that justify treating to classify the position thro	g the portions separately; (2) if a fund ha ugh evaluation of how long it would take	iś e to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Repo			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A			
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).				
ii. Annualized rate.				
c. Currently in default? [Y/N]	C Yes C No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No			
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No			
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	○ Yes ○ No			
ii. Contingent convertible? [Y/N]	C Yes C No			
iii. Description of the reference instrument, is reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and I	e of issue, and currency in w SIN are not available), or ot	which denominated, as well as CUSIP of the her identifier (if CUSIP, ISIN, and ticker and ticker)	are not
v. Delta (if applicable).	or racriance acca.			
v. Botta (ii applicabio).				
Item C.10. For repurchase and reverse rep				
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse re	ourchase		
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No			

ii. Ii N, provide the name and LEI (ii any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
•	ng the securities subject to the repurchase a	agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those		
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the retrument, ISIN (if CUSIP is not available), tick	ference instrument shall include the name of issuer and title of ker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Dave & Buster's Inc.	
Title of issue.	Dave & Dave & amp; Buster's Inc.	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203996	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	

	_
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2029-06-29
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Too durinity dods.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	265333.33000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	
Depreciation shall be reported as a negative number.	13671.30000000
Item C.12. Securities lending.	
a. Does any amount of this investment	○ Yes <sup>©</sup> No
represent reinvestment of cash collateral received for loaned securities?	Tes w No
b. Does any portion of this investment	C Yes <sup>®</sup> No
represent that is treated as a Fund asset and received for loaned securities?	
c Is any portion of this investment on loan	C Yes @ No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

by the Fund?

a. Name of issuer (if any).	Citibank
a. Name of issuer (if arry).	Citibalik
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	MH Sub I LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of	S_695-2000_1
identifier used	
Description of other unique identifier.	INTERNAL IDENTIFIER

#### Item C.2. Amount of each investment.

4	24/23, 11.13 AIVI	NPURI-P_5	493000K400J	V/10AQ39_2023-03-	31.110111	
	Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, princ	ipal amount, c	or other units. For deri	vatives contracts, as a	pplicable, provide
	Balance	1.00000000				
	Units	Number of contracts				
	Description of other units.					
	Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	240192.85000000				
	Exchange rate.					
	Percentage value compared to net assets of the Fund.	0.077696102156				
	Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, 11.	short, N/A). I	For derivatives, resp	ond N/A to this Item a	and respond to the
	Payoff profile.	C Long C Short N/A				
	Item C.4. Asset and issuer type. Select the	category that most closely	identifies the	instrument among	each of the following:	•
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit				
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate				
	Item C.5. Country of investment or issuer.					
	Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA				
	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.					
	Item C.6. Is the investment a Restricted Se	ecurity?				
	Is the investment a Restricted Security?	○ Yes • No				
	Item C.7.					
	a. Liquidity classification information. For poleach portfolio investment among the followin classifications, indicate the percentage amou	ng categories as specified in ru	ile 22e-4 [17 (			
	i. Highly Liquid Investments					
	ii. Moderately Liquid Investments					
	iii. Less Liquid Investments					
	iv. Illiquid Investments					
	Category.	N/A				

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	MH Sub I LLC
Title of issue.	MH Sub I LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX188695
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	© Yes C No
Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party.
Description and terms of payments to be	received from another party.
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	received from another party. dex.  C Fixed C Floating C Other  Underlying Performance
Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be	received from another party. dex.  C Fixed C Floating C Other  Underlying Performance
Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  Description and terms of payments to be Payments: Reference Asset, Instrument or Instrument or Instrument or Instrument Instrumen	received from another party. dex.  © Fixed © Floating © Other  Underlying Performance  paid to another party. ndex
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other.	received from another party. dex.  Fixed Floating Other  Underlying Performance  paid to another party. ndex  Fixed Floating Other
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other.  Payments: fixed or floating	received from another party. dex.  C Fixed C Floating C Other  Underlying Performance  paid to another party. ndex  C Fixed Floating C Other  Floating
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other.  Payments: fixed or floating  Payments: Floating rate Index.	received from another party.  C Fixed Floating Other  Underlying Performance  paid to another party.  C Fixed Floating Other  Floating  SONIA1M IR
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other.  Payments: fixed or floating  Payments: Floating rate Index.  Payments: Floating rate Spread.	received from another party. dex.  © Fixed © Floating ® Other  Underlying Performance  paid to another party. ndex  © Fixed ® Floating © Other  Floating  SONIA1M IR  1.35000000
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other.  Payments: fixed or floating  Payments: Floating rate Index.  Payments: Floating rate Spread.  Payment: Floating Rate Reset Dates.	received from another party. dex.  © Fixed © Floating ® Other  Underlying Performance  paid to another party. ndex  © Fixed ® Floating © Other  Floating  SONIA1M IR  1.35000000
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other.  Payments: fixed or floating  Payments: Floating rate Index.  Payments: Floating rate Spread.  Payment: Floating Rate Reset Dates.  Payment: Floating Rate Reset Dates Unit.	received from another party.  C Fixed C Floating C Other  Underlying Performance  paid to another party. ndex  Fixed Floating Other  Floating  SONIA1M IR  1.35000000  Month
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other.  Payments: fixed or floating  Payments: Floating rate Index.  Payments: Floating rate Spread.  Payment: Floating Rate Reset Dates.  Payment: Floating Rate Reset Dates Unit.  Payment: Floating Rate Tenor.	received from another party.  C Fixed C Floating C Other  Underlying Performance  paid to another party. ndex  Fixed Floating Other  Floating  SONIA1M IR  1.35000000  Month

	1	
ii. Termination or maturity date.	2024-09-15	
iii. Upfront payments or receipts		,
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	243734.31000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4049.61000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes No	
c. Is any portion of this investment on loan	C Yes <sup>®</sup> No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Shiftkey,Term Loan	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	TTL-2000	
Description of other unique identifier.	INTERNAL ID	
Item C 2 Amount of each investment		

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 2341176.50000000 Units Principal amount

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-06-21	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	10.59180000	
c. Currently in default? [Y/N]	○ Yes • No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes   No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are r	, and currency in which denominated, as well as CUSIP of not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		

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

#### Item C.11. For derivatives, also provide:

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

equity-preferred, debt, derivativecommodity, derivative-credit, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to snareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Magenta Buyer LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_37-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	663958.34000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.214773150042
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html 396/802

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 6 2 0 3 0 N/A

#### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

C Yes C No

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Magenta Buyer LLC
Title of issue.	Magenta Buyer LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX194237	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be payments: Reference Asset, Instrument or li	paid to another party.	
Payments: fixed, floating or other.	C Fixed Floating C Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-07-27	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	801673.89000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-134616.13000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>©</sup> No	

by the Fund?

backed security, ABS-asset backed

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan	C Yes • No

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

registration statement, application, or report	t to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Adeia Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_248-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	797528.61000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.257979637425
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, etrustived notal loan APS mortrage.	Derivative-credit

commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

#### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

C Yes No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Xperi Holding Corp.
Title of issue.	Xperi Holding Corp.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX188248

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-06-08	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	805246.90000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-3692.05000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>●</sup> No	

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

tem C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Charter Next Generation Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_935-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	730203.59000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.236201755063
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

5/24/23, 11:13 AM NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Charter Next Generation Inc.
Title of issue.	Charter Next Generation Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker	I VANCENCE
are not available).	LX195935

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	C Fixed Floating C Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2027-12-01	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	738101.27000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1787.64000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes C No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No	

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Diversitech Holdings Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	x:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_177-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	282315.57000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.091321699905
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Diversitech Holdings Inc.
Title of issue.	Diversitech Holdings Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX201177

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-12-22	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	298007.14000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-14201.54000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes C No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No	

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

tem C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Connect Finco Sarl
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_181-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	730846.46000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.236409706686
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
tem C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

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commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	LUXEMBOURG
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes <sup>⑤</sup> No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity.	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Connect Finco Sarl
Title of issue.	Connect Finco Sarl
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192181

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2026-12-12	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	734286.59000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-5257.75000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No	

bond/debt obligation, ABS-other,

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

tem C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Sitel Worldwide Corp.
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_82-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expresthe number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	668535.80000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.216253838580
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
tem C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are execurities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	SITEL WORLDWIDE CORPORATION TL 1L
Title of issue.	SITEL WORLDWIDE CORPORATION TL 1L
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196482

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-08-27	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	675428.55000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3515.60000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes C No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No	

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Chart Industries Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	S:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_813-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	157697.37000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.051010972929
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
<ul><li>iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).</li><li>If other identifier provided, indicate the type</li></ul>	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	Chart Industries Inc.
Title of issue.	Chart Industries Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX209813

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	C Fixed Floating C Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2030-03-15	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	157894.74000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	3750.00000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes C No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No	

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	LSCS Holdings Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	S:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_412-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	333239.54000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.107794271737
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	LSCS Holdings Inc.
Title of issue.	LSCS Holdings Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX200412

If other identifier provided, indicate the type of identifier used.	LX ID				
Custom swap Flag	€ Yes No				
Description and terms of payments to be received from another party.     Receipts: Reference Asset, Instrument or Index.					
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other				
Description of Other Receipts	Underlying Performance				
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex				
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other				
Payments: fixed or floating	Floating				
Payments: Floating rate Index.	SONIA1M IR				
Payments: Floating rate Spread.	1.35000000				
Payment: Floating Rate Reset Dates.	Month				
Payment: Floating Rate Reset Dates Unit.	1				
Payment: Floating Rate Tenor.	Month				
Payment: Floating Rate Tenor Unit.	1				
Payments: Base currency	United States Dollar				
Payments: Amount	0.00000000				
ii. Termination or maturity date.	2028-12-16				
iii. Upfront payments or receipts					
Upfront payments.	0.00000000				
ISO Currency Code.	United States Dollar				
Upfront receipts.	0.00000000				
ISO Currency Code.	United States Dollar				
iv. Notional amount.	345625.01000000				
ISO Currency Code.	USD				
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-10657.34000000				
Item C.12. Securities lending.					
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No				
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No				

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Avison Young Canada Inc
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300JFJVF4I6PSM579
c. Title of the issue or description of the investment.	Avison Young Canada, Inc.
d. CUSIP (if any).	C0553HAE0
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX207448
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	798000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	698250.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.225865604786
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Loan

arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that CANADA (FEDERAL LEVEL) corresponds to the country where the issuer is organized. If different from the country where the UNITED STATES OF AMERICA issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2026-01-31 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 11.73210000 c. Currently in default? [Y/N] C Yes O No d. Are there any interest payments in C Yes 6 No

investment.
d. CUSIP (if any).

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not exce- in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
a Title of the issue or description of the	ELEMENT MATERIALS TECH CROLID US HOLDINGS INC. TI

N/A

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At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_895-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	119611.07000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.038691051435
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

# Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes © No

a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in ru	ule 22e-4 [17 C	investment com FR 270.22e-4]. F	panies, provide the or portfolio investr	e liquidity classification(s) for ments with multiple liquidity
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	nich of the three	e circumstances li	isted in the Instruc	tions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity valiquidate the entire position (rather than basic reasonably anticipated trade size for each p	e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas	ty features that es to classify the	justify treating the position through	ne portions separat h evaluation of hov	tely; (2) if a fund has w long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value mea	asurements fall le investment do	pursuant to U.S. ( bes not have a lev	Generally Accepted /el associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	C Yes C No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No				
e. Is any portion of the interest paid in kind? [V/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and				
v. Delta (if applicable).					
Item C.10. For repurchase and reverse rep	ourchase agreements. also n	provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	© Repurchase <sup>©</sup> Reverse r				

and receives collateral. Select "reverse

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repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	crivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL
Title of issue.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203895
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	

Payments: Floating rate Spread. 1.35000000

Floating

SONIA1M IR

Payments: fixed, floating or other.

Payments: fixed or floating

Payments: Floating rate Index.

○ Fixed ○ Floating ○ Other

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2029-06-22
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	120743.04000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-528.25000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes 6 No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1	. Identification	of investment.
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a. Name of issuer (if any).	Empower Clo, Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Empower CLO 2023-1, Ltd.
d. CUSIP (if any).	29244CAG3
At least one of the following other identifiers:	

Identifier. ISIN

ISIN	US29244CAG33

### Item C.2. Amount of each investment.

Balance.	Indicate whether amount	is expressed in nu	umber of shares,	principal amount,	or other units.	For derivatives contracts,	as applicable,	provide
	er of contracts	•	•	• • •		•		•

Balance	3000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3000000.00000000	
Exchange rate.		

Percentage value compared to net assets 0.970421502843 of the Fund.

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

Payoff profile. Long ○ Short ○ N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

ABS-collateralized bond/debt obligation

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

the concentrations of the risk and economic exposure of the investments.

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

**CAYMAN ISLANDS** 

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes C No

### Item C.7.

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

iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted re Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2036-04-25
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.50000000
c. Currently in default? [Y/N]	C Yes 6 No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes 6 No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No

ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> </ul>	C Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes 6 No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been p	s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Society Las Olas - PMG-Greybook Riverfront I LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OLASM
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	10376845.48000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	10345714.94000000
Exchange rate.	

net asset value used as the practical

expedient).

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Percentage value compared to net assets of the Fund.	3.346568080020
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Private fund
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes □ No
Item C.7.  a. Liquidity classification information. For poeach portfolio investment among the followi classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., not asset value used as the practical.	○ 1 ○ 2 ○ 3 ○ N/A

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For debt securities, also provide:		
a. Maturity date.	2023-10-07	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	1.57000000	
c. Currently in default? [Y/N]	○ Yes <sup>©</sup> No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
<ul><li>iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).</li><li>If other identifier provided, indicate the type</li></ul>	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the	© Repurchase © Reverse repurchase	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	○ Yes ○ No	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of	C Yes C No counterparty.	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?	C Yes C No counterparty.	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	○ Yes ○ No  counterparty. ○ Yes ○ No	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	C Yes C No  counterparty. C Yes C No  ing the securities subject to the repurchase a	igreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concernsubject to the repurchase agreement, those	C Yes C No  counterparty. C Yes C No  ing the securities subject to the repurchase a	ngreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	C Yes C No  counterparty. C Yes C No  ing the securities subject to the repurchase a	igreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide: ltem C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	C Yes C No  counterparty. C Yes C No  ing the securities subject to the repurchase as execurities may be aggregated in responding	ngreement (i.e., collateral). If multiple securities of an issuer are to ltems C.10.f.i-iii.

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

rogion anon otatornom, apphoanom, or roport	to charefulation of curofffice made available	to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Ryan Specialty Group LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	c.	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_108-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.  Balance		r other units. For derivatives contracts, as applicable, provide
Datatice	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	195061.43000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.063097268682	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	○ Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Itom (	^ E	Country	۸f	investme	nt or	iccuar
item (	ບ.ວ.	Country	OT	investmei	nt or	issuer.

Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes • No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity runt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes C No

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	reconnect may be aggregated in responding to items 6. 16.1.1 iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Ryan Specialty Group LLC
Title of issue.	Ryan Specialty Group LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX189108
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No

1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	C Fixed C Floating C Other			
Description of Other Receipts	Underlying Performance			
Description and terms of payments to be paid to another party.     Payments: Reference Asset, Instrument or Index				
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.0000000			
ii. Termination or maturity date.	2027-09-01			
iii. Upfront payments or receipts				
Upfront payments.	0.00000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.0000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	195000.00000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-263.27000000			
Item C.12. Securities lending.				
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes © No			
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No			
c. Is any portion of this investment on loan by the Fund?	○ Yes • No			

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

issuer is organized.

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.			
a. Name of issuer (if any).	Elevation Clo Ltd		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5493005VN5WX000OV470		
c. Title of the issue or description of the investment.	Elevation CLO 2021-15, Ltd.		
d. CUSIP (if any).	70469GAC5		
At least one of the following other identifiers	:		
Identifier.	ISIN		
ISIN	US70469GAC50		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principa	I amount, or other units. For derivatives contracts	, as applicable, provide
Balance	87734.00000000		
Units	Principal amount		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	74438.00000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.024078745276		
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, sh 11.	ort, N/A). For derivatives, respond N/A to this	Item and respond to the
Payoff profile.	Long ○ Short ○ N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely ide	ntifies the instrument among each of the follo	wing:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate		
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.			
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the	CAYMAN ISLANDS		

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If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
tem C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes 6 No
Item C.7.	
a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position
Item C.8. Indicate the level within the fair v	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
If other identifier provided, indicate the type of identifier used.

○ Yes ○ No

ii. Contingent convertible? [Y/N]

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 1.00000000

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

- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category. N/A

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

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

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

Item C.11. For derivatives, also provide:

tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	CCRR Parent Inc.
Title of issue.	CCRR Parent Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192894
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	C Fixed ● Floating C Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000

ii. Termination or maturity date.	2028-03-06
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	884637.96000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-29571.91000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes  No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>●</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Baart Programs Inc
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300473BJ7030DKO17
c. Title of the issue or description of the investment.	Baart Programs, Inc.
d. CUSIP (if any).	05518PAF5
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX195159
Description of other unique identifier.	EXTERNAL IDENTIFIER
14 O O A	

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1026442.62000000
Units	Principal amount

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	969988.28000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.313765828139	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Cong        Short        N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	N/A	
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	C Yes <sup>⑤</sup> No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage amo</li> </ul>	ng categories as specified in rule 22e-4 [17 (	t investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego	ries to the holding, indicate which of the thre	e circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2028-06-11
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	13.65914000
c. Currently in default? [Y/N]	C Yes <sup>€</sup> No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	acluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	urchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	

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

### Item C.11. For derivatives, also provide:

### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes • No

equity-preferred, debt, derivativecommodity, derivative-credit, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	SINCLAIR TELEVISION GROUP INC. TLB4 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	x	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_006-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
the number of contracts.		
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	544759.63000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.176215486277	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the $11$ .	
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit	

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html 453/802

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

.

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 @ 2 O 3 O N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

- c. Currently in default? [Y/N]
- C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
Item C.11. For derivatives, also provide:	e securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	SINCLAIR TELEVISION GROUP INC. TLB4 1L
Title of issue.	SINCLAIR TELEVISION GROUP INC. TLB4 1L
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

received for loaned securities?

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX204006	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2029-04-13	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	596996.86000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-25018.40000000	
tem C.12. Securities lending.		
a. Does any amount of this investment	○ Yes • No	

by the Fund?

backed security, ABS-asset backed

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No
c. Is any portion of this investment on loan	C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Indy US Holdco LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	S:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_919-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	258757.03000000	
exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.083701128641	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	ne following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.	
Payoff profile.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note loan ABS-mortgage	Derivative-credit	

commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

applicable.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

#### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
- C Yes No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
<ul> <li>iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).</li> <li>If other identifier provided, indicate the type</li> </ul>	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	Indy US Holdco LLC
Title of issue.	Indy US Holdco LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX210919

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-03-05	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	296782.26000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-5379.18000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

bond/debt obligation, ABS-other,

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Midwest Physician Administrative Services LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_065-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	679978.18000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.219955149112	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.	
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized	Derivative-credit	

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:  a. Type of derivative instrument that most	Course Course	
closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	Midwest Physician Administrative Services LLC	
Title of issue.	Midwest Physician Administrative Services LLC	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker	I V402065	
are not available).	LX193065	

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-03-13	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	722420.38000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-42721.62000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Great Outdoors Group LLC TLB 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	Σ	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_647-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1464546.88000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.473742594757	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.	
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit	

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No			
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	C Yes C No			
ii. Contingent convertible? [Y/N]	C Yes C No			
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	t, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of ot available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not pe of identifier used.			
v. Delta (if applicable).				
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase			
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No			
ii. If N, provide the name and LEI (if any) of	y) of counterparty.			
c. Tri-party?	C Yes C No			
d. Repurchase rate.				
e. Maturity date.				
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For derivatives, also provide:				
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap			
b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty).				
Counterparty Record: 1				
Name of counterparty.	Citibank			
LEI (if any) of counterparty.	N/A			
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).				
Name of issuer.	Great Outdoors Group LLC			
Title of issue.	Great Outdoors Group LLC			
At least one of the following other identifiers				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX200647			

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-03-06	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	1481203.01000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-6862.58000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>♠</sup> No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

tem C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Cornerstone Building Brands Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_936-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	246041.66000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.079588039153
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	Cornerstone Building Brands Inc.
Title of issue.	Cornerstone Building Brands Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193695

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-04-12	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	277777.77000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	1597.22000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes   No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Red Planet Borrower LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_240-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	348955.95000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.112878119141
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most	Swap	
closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
<ul><li>b. Counterparty.</li><li>i. Provide the name and LEI (if any) of coun</li></ul>	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	Red Planet Borrower LLC	
Title of issue.	Red Planet Borrower LLC	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker	LX198240	
are not available).		

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-10-02	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	492500.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-141778.75000000	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

tem C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Help/Systems Holdings Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_247-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	438337.09000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.141790579209
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.  Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	Help/Systems Holdings Inc.	
Title of issue.	Help/Systems Holdings Inc.	
At least one of the following other identifiers	•	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195247	

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2026-11-19	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	489898.96000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-51561.87000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes   No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

tem C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	IENTC 1, LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IENTC1
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3760000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5312410.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.718425631972
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	© Long C Short C N/A
tem C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are escurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No
c. Is any portion of this investment on loan by the Fund?	○ Yes  No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Pretium PKG Holdings Inc.
d. CUSIP (if any).	N/A

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_568-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	222793.87000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.072067987383
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes @ No

a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in ru	ule 22e-4 [17 C	investment comp FR 270.22e-4]. F	panies, provide the for portfolio investi	e liquidity classification(s) for ments with multiple liquidity
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	nich of the three	e circumstances li	sted in the Instruc	tions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity valiquidate the entire position (rather than basic reasonably anticipated trade size for each p	e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas	ty features that es to classify the	justify treating the position through	e portions separat n evaluation of how	tely; (2) if a fund has w long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value mea	asurements fall le investment do	pursuant to U.S. ses not have a lev	Generally Accepted vel associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A				
Item C.9. For debt securities					
For debt securities, also provide:		_			
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	C Yes C No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No				
e. Is any portion of the interest paid in kind? [V/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and				
v. Delta (if applicable).					
Item C.10. For repurchase and reverse rep	ourchase agreements. also n	provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	© Repurchase <sup>©</sup> Reverse r				

and receives collateral. Select "reverse

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repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	crivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Pretium PKG Holdings Inc.
Title of issue.	Pretium PKG Holdings Inc.
At least one of the following other identifiers	ε ε
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX197568
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	

Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000

Floating

Payments: fixed, floating or other.

Payments: fixed or floating

○ Fixed ○ Floating ○ Other

	_
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-10-02
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	277193.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-53013.17000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1	. Identification	of investment.
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a. Name of issuer (if any).	Bx Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	BX Trust 2022-PSB
d. CUSIP (if any).	05606DAJ7
· • • • • • • • • • • • • • • • • • • •	
At least one of the following other identifiers:	
Identifier.	ISIN

ISIN	LIGOTOGO A 170
	US05606DAJ72

#### Item C.2. Amount of each investment.

Balance.	Indicate whether amount	is expressed in nu	umber of shares,	principal amount,	or other units.	For derivatives contracts,	as applicable,	provide
	er of contracts	•	•	• • •		•		•

Balance 1977125.96000000 Units Principal amount Description of other units. Currency. Indicate the currency in which **United States Dollar** the investment is denominated. Value. Report values in U.S. dollars. If 1965054.62000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate.

Percentage value compared to net assets of the Fund.

0.635643752503

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

 Long ○ Short ○ N/A Payoff profile.

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

ABS-mortgage backed security

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes C No

#### Item C.7.

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

iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2024-08-09
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.34000000
c. Currently in default? [Y/N]	○ Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes <sup>®</sup> No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
,	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No

ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes  No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pr registration statement, application, or report	s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	ABG Intermediate Holdings 2 LLC TL B-2 DDTL
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_123-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	203858.02000000
Exchange rate.	

net asset value used as the practical

expedient).

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Percentage value compared to net assets of the Fund.	0.065942735378
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 7.11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	ne category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issue	r.
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	Security?
Is the investment a Restricted Security?	C Yes <sup>®</sup> No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the ne position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val net asset value used as the practical exp	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted lue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., ledient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., not asset value used as the practical	C 1 © 2 C 3 C N/A

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used
v. Delta (if applicable).	
,	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty	Citibank

LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	ABG Intermediate Holdings 2 LLC	
Title of issue.	ABG Intermediate Holdings 2 LLC	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX211123	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	© Fixed ● Floating © Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-12-21	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	205761.32000000	

205761.32000000

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

Payoff profile. Long ○ Short ○ N/A

Exchange rate.

of the Fund.

Percentage value compared to net assets

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

0.334567029780

,	· · · · · · · · · · · · · · · · · · ·
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted So	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the percentage and the percentage among the percentag	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fong categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2023-12-09
b. Coupon.	

Floating

i. Select the category that most closely

reflects the coupon type among the

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are

#### Item C.11. For derivatives, also provide:

#### Item C.12. Securities lending.

by the Fund?

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes O No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan

C Yes No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Carlyle Global Market Strategies
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Carlyle US CLO 2022-4, Ltd.
d. CUSIP (if any).	14317EAA6
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US14317EAA64
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	4250000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	4062102.19000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.313983770640
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on	

the concentrations of the risk and economic exposure of the investments.

tam	C 6	10.4	tha i	n.,	tmant	Restricte	<b>~~</b> (	200111	wit. 12

Is the investment a Restricted Security? C Yes O No

#### Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 6 2 0 3 0 N/A

### Item C.9. For debt securities

For debt securities, also provide:

 a. Maturity date. 2034-07-25

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

12.58220000

c. Currently in default? [Y/N]

C Yes @ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No.

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

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

v. Delta (if applicable).

Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>●</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes 6 No	
c. Is any portion of this investment on loan by the Fund?	C Yes 6 No	
NPORT-P: Part C: Schedu	le of Portfolio Investment	S
securities in an aggregate amount not exceed in Part C, provided that the securities so liste	eding five percent of its total assets as misce ed are not restricted, have been held for not reviously reported by name to the sharehold	ormation requested in Part C. A Fund may report information for llaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any et to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	DG Investment Intermediate Holdings 2 Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_314-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	956368.21000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.309360091873	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	○ Yes • No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo</li> </ul>	ng categories as specified in rule 22e-4 [17 (	t investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
		o circumstances listed in the Instructions to New C.7
<ul> <li>b. If attributing multiple classification categorapplicable.</li> </ul>	ries to the holding, indicate which of the thre	e circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

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

#### Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of coun	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
	ivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if	
Name of issuer.	DG Investment Intermediate Holdings 2 Inc.	
Title of issue.	DG Investment Intermediate Holdings 2 Inc.	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	_
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193314	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	_
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.		
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-03-31	

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	982497.74000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-25107.74000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>€</sup> No
c. Is any portion of this investment on loan	C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

# Item C.1. Identification of investment.

the investment is denominated.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Dermatology Intermediate Holdings III, Inc. 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_389-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which	United States Dollar

24/20, 11.10 AW	W 6K1-1 _0455000K4000V710XQ50_2025-05-51.html
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	54573.88000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.017653222215
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes <sup>®</sup> No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is  e to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value

C 1 C 2 © 3 C N/A

measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does

(including but not limited to total return

not have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Yes <sup>©</sup> No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most	Swap
closely represents the investment, selected from among the following (forward, future, option, swaption, swap	

swaps, credit default swaps, and interest rate swaps), warrant, other).

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n	Cou	ntai	mar	<b>†۱</b> /

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

Counterparty Record: 1 Name of counterparty. Citibank LEI (if any) of counterparty. N/A 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. Dermatology Intermediate Holdings III Inc. Title of issue. Dermatology Intermediate Holdings III Inc. At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX203389 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ○ Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ○ Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2029-03-26 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	55581.29000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-1007.41000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan	C Yes <sup>⊙</sup> No

5/24/23, 11:13 AM

by the Fund?

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

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

regionation statement, application, or repo	to sharehelders of earletwise made available to the public.		
Item C.1. Identification of investment.			
a. Name of issuer (if any).	Citibank		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	East West Manufacturing LLC TLB 1L		
d. CUSIP (if any).	N/A		
At least one of the following other identifier	s:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_324-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is exprethe number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide		
Balance	1.00000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not	571869.06000000		

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

0102030 N/A

NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes C No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the Repurchase Reverse repurchase transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Yes O No Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of counterparty. c. Tri-party? C Yes C No d. Repurchase rate. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most Swap closely represents the investment, selected from among the following (forward, future, option, swaption, swap

b. Counterparty.

(including but not limited to total return swaps, credit default swaps, and interest

rate swaps), warrant, other).

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

Counterparty Record: 1				
Name of counterparty.	Citibank			
LEI (if any) of counterparty.	N/A			
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).				
Name of issuer.	East West Manufacturing LLC			
Title of issue.	East West Manufacturing LLC			
At least one of the following other identifiers				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202324			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	€ Yes C No			
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.			
Receipts: fixed, floating or other.	C Fixed C Floating C Other			
Description of Other Receipts	Underlying Performance			
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party.			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.0000000			
ii. Termination or maturity date.	2028-12-22			
iii. Upfront payments or receipts				
Upfront payments.	0.0000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.00000000			

ISO Currency Code.	United States Dollar
iv. Notional amount.	649851.20000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-71483.64000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes  No
c. Is any portion of this investment on loan by the Fund?	C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C. provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been p		ers of the Fund or to any exchange, or set forth in any
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Gainwell Acquisition Corp.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	x:	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_433-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, c	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	222452.01000000	
Exchange rate.		

 24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Percentage value compared to net assets of the Fund.	0.071957404618
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes <sup>®</sup> No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	© Yes © No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used
v. Delta (if applicable).	
2014 ( applicazio).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Yes <sup>©</sup> No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	iterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty	Citihank

LEI (if any) of counterparty.	N/A		
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).			
Name of issuer.	Gainwell Acquisition Corp.		
Title of issue.	Gainwell Acquisition Corp.		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX189433		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag			
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.		
Receipts: fixed, floating or other.	C Fixed C Floating € Other		
Description of Other Receipts	Underlying Performance		
Description and terms of payments to be Payments: Reference Asset, Instrument or li	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2027-10-01		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.0000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	232325.86000000		

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Virtusa Corporation TL 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	): :	
Identifier.	Other unique identifier (if ticker and ISIN are no	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_038-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	294215.63000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.095171057941	

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

Payoff profile.	C Long C Short ® N/A

	<b>g</b>
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	Derivative-credit
repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange,	
derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that	UNITED STATES OF AMERICA
corresponds to the country where the issuer is organized.	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo-	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	te to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

net asset value used as the practical expedient).

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

0 1 @ 2 0 3 0 N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Itam C 40 Fay yang yahara and yayana yan	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f Provide the following information concern	
1. I Tovide the following information concern	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	e securities may be aggregated in responding to Items C.10.f.i-iii.
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are execurities may be aggregated in responding to Items C.10.f.i-iii.  Swap
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:  a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest	securities may be aggregated in responding to Items C.10.f.i-iii.  Swap
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:  a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).  b. Counterparty.	securities may be aggregated in responding to Items C.10.f.i-iii.  Swap
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:  a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).  b. Counterparty. i. Provide the name and LEI (if any) of counterparty.	securities may be aggregated in responding to Items C.10.f.i-iii.  Swap
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:  a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).  b. Counterparty. i. Provide the name and LEI (if any) of counterparty Record: 1	Swap  securities may be aggregated in responding to Items C.10.f.i-iii.  Swap  sterparty (including a central counterparty).

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if

5/24/23, 11:13 AM NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html CUSIP, ISIN, and ticker are not available). Name of issuer. Virtusa Corporation Title of issue. Virtusa Corporation At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX202738 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. C Fixed C Floating Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ● Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency United States Dollar Payments: Amount 0.00000000 ii. Termination or maturity date. 2029-02-15 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar Upfront receipts. 0.00000000 ISO Currency Code. **United States Dollar** 

USD

297000.00000000

iv. Notional amount.

ISO Currency Code.

v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	185.63000000
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>®</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

	reviously reported by name to the sharehold to shareholders or otherwise made available	ers of the Fund or to any exchange, or set forth in any e to the public.
tem C.1. Identification of investment.		
a. Name of issuer (if any).	Creative Media & Community Trust Corp	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300X9XL9BLF80OY48	
c. Title of the issue or description of the investment.	Creative Media & Community Trust Corp.	
d. CUSIP (if any).	125525584	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US1255255846	
tem C.2. Amount of each investment.  Balance. Indicate whether amount is expresthe number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	388344.00000000	
Units	Number of shares	
Description of other units.		-
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	1580560.08000000	
exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.511269829389	
tem C.3. Indicate payoff profile among the	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative**Equity-common** 

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA	1	

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

@ 1 0 2 0 3 0 N/A

### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii Annualized rate

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of $% \left\{ 1,2,\ldots ,2,\ldots ,2,\ldots ,2,\ldots \right\}$	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes € No
NPORT-P: Part C: Schedu	lle of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

ent

a. Name of issuer (if any).	Atlas Senior Loan Fund Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	N/A	

series trust, report the LEI of the series.		
c. Title of the issue or description of the investment.	Atlas Senior Loan Fund XX, Ltd.	
d. CUSIP (if any).	04943KAA5	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	LIDO COLONA A EX	
IOIN	US04943KAA51	
Item C.2. Amount of each investment.		
the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as	applicable, provide
Balance	400000.0000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3717814.80000000	
Exchange rate.		
· ·		
Percentage value compared to net assets of the Fund.	1.202615808502	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Iter 11.	n and respond to the
Payoff profile.	© Long © Short © N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following	ıg:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	JERSEY	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		

### Item C.6. Is the investment a Restricted Security?

,	
Is the investment a Restricted Security?	C Yes 6 No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.  Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is  e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to
liquidate the entire position (rather than basi reasonably anticipated trade size for each p	ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2035-10-19
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	13.21420000
c. Currently in default? [Y/N]	C Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase

Repurchase Reverse repurchase

Description of other units.

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide: tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Dermatology Intermediate Holdings III, Inc. TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_388-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts

Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	290510.39000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.093972509751	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A).	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	○ Long ○ Short ◎ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted So	ecurity?	
Is the investment a Restricted Security?	○ Yes • No	
Item C.7.		
a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in rule 22e-4 [17 (	nt investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
applicable.	ries to the holding, indicate which of the thre	ee circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used
v. Delta (if applicable).	
v. Bolia (ii applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	, 33 3 ,3
a. Type of derivative instrument that most closely represents the investment, selected from among the following	Swap

(forward future ontion swantion swan

(including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick	ference instrument shall include the name of issuer and title of ter if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Dermatology Intermediate Holdings III Inc.	
Title of issue.	Dermatology Intermediate Holdings III Inc.	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203388	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-03-26	

iii. Upfront payments or receipts

Upfront payments. 0.00000000

2029-03-26

ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	295873.09000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	554.76000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>€</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

# Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	McAfee Corp. TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	s:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_447-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar

exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.279528836726

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

Payoff profile. C Long C Short ® N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide

Corporate

Derivative-credit

### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

a brief description.

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

UNITED STATES OF AMERICA

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

### Item C.7.

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

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles C 1 @ 2 C 3 C N/A

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

swaps, credit default swaps, and interest

rate swaps), warrant, other).

expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swaption, but not limited to total return	Swap

<ul><li>b. Counterparty.</li><li>i. Provide the name and LEI (if any) of coun</li></ul>	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the refetrument, ISIN (if CUSIP is not available), tick	erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	McAfee Corp.	
Title of issue.	McAfee Corp.	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202447	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed  Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-03-01	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

24/25, 11.15 AW	111 6111 1 _6166666111666	V710AQ33_2020-03-31.Html
ISO Currency Code.	United States Dollar	
iv. Notional amount.	916137.47000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-47410.12000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No	
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No	
NPORT-P: Part C: Schedu	le of Portfolio Investment	s
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	eding five percent of its total assets as misce ed are not restricted, have been held for not	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any
regionation statement, application, or report	to shareholders of other wise made available	e to the public.
Item C.1. Identification of investment.	to shareholders of otherwise made available	e to the public.
	N/A	e to the public.
Item C.1. Identification of investment.		e to the public.
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	N/A	e to the public.
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the	N/A	e to the public.
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.	N/A  Boca Home Care Holdings Revolver  N/A	e to the public.
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	N/A  Boca Home Care Holdings Revolver  N/A	
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers	N/A  Boca Home Care Holdings Revolver  N/A	
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of	N/A  Boca Home Care Holdings Revolver  N/A  Other unique identifier (if ticker and ISIN are no	
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.	N/A  Boca Home Care Holdings Revolver  N/A  Cother unique identifier (if ticker and ISIN are no	
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.	N/A  Boca Home Care Holdings Revolver  N/A  Cother unique identifier (if ticker and ISIN are no CAR-2000	
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres	N/A  Boca Home Care Holdings Revolver  N/A  Cother unique identifier (if ticker and ISIN are no CAR-2000	t available). Indicate the type of identifier used
Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is exprest the number of contracts.	N/A  Boca Home Care Holdings Revolver  N/A  Cother unique identifier (if ticker and ISIN are no CAR-2000  INTERNAL ID  sed in number of shares, principal amount, or content of the conten	t available). Indicate the type of identifier used

the number of contracts.		
Balance	580645.16000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	561483.87000000	
Exchange rate.		

expedient).

5/24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Percentage value compared to net assets of the Fund.	0.181625340315
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	Cong ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical	O 1 O 2 O 3 O N/A

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-02-25	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	0.00000000	
c. Currently in default? [Y/N]	○ Yes ⓒ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Itom C 10. For requirehees and reverse re	Question agreemente also provides	
Item C.10. For repurchase and reverse reparts a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concern subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	igreement (i.e., collateral). If multiple securities of an issuer are to ltems C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	
b. Does any portion of this investment		
represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public

registration statement, application, or repor	t to shareholders of otherwise mad	te available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	CP Atlas Buyer Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	S:	
Identifier.	Other unique identifier (if ticker and	ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_222-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principa	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	351122.08000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.113578805518	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	ne following categories (long, sh .11.	ort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ide	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted us Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes C No

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	Securities may be aggregated in responding to items 6. 16.1.1 iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	CP Atlas Buyer Inc.
Title of issue.	CP Atlas Buyer Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192222
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	

1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. ndex	
Payments: fixed, floating or other.	C Fixed € Floating C Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2027-11-23	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	393650.06000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-42527.99000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes   No	
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>©</sup> No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Honor HN Buyer, Inc. TL	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	): ::	
Identifier.	Other unique identifier (if ticker and ISIN are n	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX199521	
Description of other unique identifier.	EXTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1136036.43000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1137172.47000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.367845539109	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A).	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies th	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	● Yes ○ No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the percentage	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity uunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity.	te to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 O 2 © 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2027-10-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	10.48020000
c. Currently in default? [Y/N]	C Yes € No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No

		ncy in which denominated, as well as CUSIP of e), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
Mahadha dah		
e. Maturity date.		
	ing the securities subject to the repurchase agreemons securities may be aggregated in responding to Iten	ent (i.e., collateral). If multiple securities of an issuer are as C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
<ul> <li>a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?</li> </ul>	○ Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	
NPORT-P: Part C: Schedu	lle of Portfolio Investments	
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p		ne Fund or to any exchange, or set forth in any
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Academy Ltd.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available	ele). Indicate the type of identifier used
04		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_099-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	

4	24/23, 11.13 AIVI	NPORT-P_5	493000K400J	1V / TUXQ39_2023-03-3 1.1	14111	
	Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, princ	ipal amount, d	or other units. For derivative	ves contracts, as applicable, pr	ovide
	Balance	1.00000000				
	Units	Number of contracts				
	Description of other units.					
	Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	568378.68000000				
	Exchange rate.					
	Percentage value compared to net assets of the Fund.	0.183855630943				
	Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	e following categories (long, 11.	short, N/A). I	For derivatives, respond	I N/A to this Item and respon	d to the
	Payoff profile.	C Long C Short C N/A				
	Item C.4. Asset and issuer type. Select the	category that most closely	identifies the	e instrument among eacl	h of the following:	
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-colteralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit				
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate				
	Item C.5. Country of investment or issuer.					
	Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA				
	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.					
	Item C.6. Is the investment a Restricted Se	ecurity?				
	Is the investment a Restricted Security?	○ Yes • No				
	Item C.7.					
	a. Liquidity classification information. For pol each portfolio investment among the followir classifications, indicate the percentage amou	ng categories as specified in ru	ıle 22e-4 [17 (			
	i. Highly Liquid Investments					
	ii. Moderately Liquid Investments					
	iii. Less Liquid Investments					
	iv. Illiquid Investments					
	Category.	N/A				
		-				

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

e. Maturity date.	
f. Provide the following information concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a del issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Academy Ltd.
Title of issue.	Academy Ltd.
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195099
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	© Yes ○ No
Description and terms of payments to be r Receipts: Reference Asset, Instrument or Inc.	
Receipts: fixed, floating or other.	C Fixed C Floating C Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be payments: Reference Asset, Instrument or li	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed  Floating  Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000

	I.	1
ii. Termination or maturity date.	2027-11-05	]
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	1
ISO Currency Code.	United States Dollar	]
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	]
iv. Notional amount.	568020.83000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2541.67000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No	
c. Is any portion of this investment on loan	○ Yes • No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

# Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Kreg LLC, Revolver
d. CUSIP (if any).	N/A
At least one of the following other identifier	s:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	KRR-2000
Description of other unique identifier.	INTERNAL ID

### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	163043.48000000
Units	Principal amount

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2026-12-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	0.0000000
c. Currently in default? [Y/N]	C Yes © No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	acluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	urchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	

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

## Item C.11. For derivatives, also provide:

# Item C.12. Securities lending.

Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes € No

equity-preferred, debt, derivativecommodity, derivative-credit, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Advantage Sales & Darketing Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	Σ	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_465-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provi	ide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	655695.93000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.212100476599	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to 11.	o the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit	

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html 548/802

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

# Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 6 2 0 3 0 N/A

# Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

- c. Currently in default? [Y/N]
- C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those <b>Item C.11. For derivatives, also provide:</b>	securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most	
closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	Advantage Sales & Dr. Marketing Inc.
Title of issue.	Advantage Sales & Dr. Marketing Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX199465	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes © No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed  Floating  Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2027-10-28	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	759518.28000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-92826.78000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No	

by the Fund?

backed security, ABS-asset backed

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or repor	t to shareholders or otherwise made available	e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Oldcastle Building Envelope Inc TLB 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_897-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	481987.01000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.155910186198	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage	Derivative-credit	

commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

# Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

#### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.

C Yes No

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N] C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
<ul><li>b. Counterparty.</li><li>i. Provide the name and LEI (if any) of coun</li></ul>	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	OSCAR ACQUISITIONCO LLC TLB 1L
Title of issue.	OSCAR ACQUISITIONCO LLC TLB 1L
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203897

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	• Yes O No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2029-04-30	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	498750.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	693.26000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Autokiniton US Holdings Inc. 12M US L + 4.50
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_607-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1049671.49000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.339541261605
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Autokiniton US Holdings Inc.
Title of issue.	Autokiniton US Holdings Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193607

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	C Fixed Floating Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-04-06	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	1077968.15000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-31701.36000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

regionation statement, application, or report	to shareholders of sales made aranapse to the passes.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Extended Stay America Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300IESZBC3BJUJW64
c. Title of the issue or description of the investment.	Extended Stay America Trust 2021-ESH
d. CUSIP (if any).	30227FAL4
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US30227FAL40
the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2928576.66000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2782419.89000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.900040030398
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security  Corporate
U.S. government agency, U.S. government sponsored entity, municipal,	

non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.	
Report the ISO country code that	UNITED STATES OF AMERICA
corresponds to the country where the issuer is organized.	
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	
economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the control of t	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	te to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the position
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2023-07-09
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	2.85000000
c. Currently in default? [Y/N]	○ Yes ⑤ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No

c. Is any portion of this investment on loan by the Fund?

C Yes No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

# Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

c. Title of the issue or description of the investment.

Arches Buyer Inc.

d. CUSIP (if any).

At least one of the following other identifiers:

Identifier.

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

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

S 925-2000 1

N/A

identifier used

Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal	amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	563222.45000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.182187725454	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, sho 11.	rt, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
tem C.4. Asset and issuer type. Select the	e category that most closely ider	tifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury,	Corporate	
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
tem C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the		
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	C Yes No	

# Item C.7.

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

iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification catego applicable.  Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e to indicate the percentage am e position have differing liquidity views; or (3) if the fund chooses ing it on the sizes it would reaso	nount of a holding at / features that justify s to classify the posi	tributable to multiple / treating the portions tion through evaluati	classification categories only in the s separately; (2) if a fund has on of how long it would take to
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Value used as the practical expe	ie Measurement). [1/2/3] Repo	fair value measure ort "N/A" if the inve	ments fall pursuant estment does not h	to U.S. Generally Accepted ave a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1			
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).				
ii. Annualized rate.				
c. Currently in default? [Y/N]	C Yes C No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No			
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No			
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	C Yes C No			
ii. Contingent convertible? [Y/N]	C Yes C No			
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and I	e of issue, and curre ISIN are not availab	ency in which denom le), or other identifier	inated, as well as CUSIP of (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).				
Bolia (ii applioablo).				
Item C.10. For repurchase and reverse rep	ourchase agreements, also pr	ovide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse re	purchase		
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No			

ii. Ii N, provide the name and LEI (ii any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
•	ng the securities subject to the repurchase a	greement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick	ference instrument shall include the name of issuer and title of ter if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Arches Buyer Inc.	
Title of issue.	Arches Buyer Inc.	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192925	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2027-12-06
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	596201.33000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-30210.99000000
Depreciation shall be reported as a negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>®</sup> No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

tom or machinication of mivocanona	
a. Name of issuer (if any).	Energy Acquisition LP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Energy Acquisition LP
d. CUSIP (if any).	29279EAF9
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX174012
Description of other unique identifier.	EXTERNAL IDENTIFIER

## Item C.2. Amount of each investment.

1	24/23, 11.13 AIVI	NPORT-P_5	493000K400J	IV/IUAQ39_2023-03-3	1.114111	
	Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, princ	ipal amount, d	or other units. For deriva	atives contracts, as applic	able, provide
	Balance	1097499.11000000				
	Units	Principal amount				
	Description of other units.					
	Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	867024.30000000				
	Exchange rate.					
	Percentage value compared to net assets of the Fund.	0.280459674735				
	Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.2	e following categories (long, 11.	short, N/A). I	For derivatives, respon	nd N/A to this Item and	respond to the
	Payoff profile.	Long ○ Short ○ N/A				
	Item C.4. Asset and issuer type. Select the	category that most closely	identifies the	e instrument among ea	ach of the following:	
	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-colteralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan				
	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate				
	Item C.5. Country of investment or issuer.					
	Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA				
	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.					
	Item C.6. Is the investment a Restricted Se	ecurity?				
	Is the investment a Restricted Security?	○ Yes • No				
	Item C.7.					
	a. Liquidity classification information. For pol each portfolio investment among the followir classifications, indicate the percentage amou	ng categories as specified in ru	ıle 22e-4 [17 (			
	i. Highly Liquid Investments					
	ii. Moderately Liquid Investments					
	iii. Less Liquid Investments					
	iv. Illiquid Investments					
	Category.	N/A				

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

net asset value used as the practical expe	alent).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2026-06-26	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	13.34029000	
c. Currently in default? [Y/N]	○ Yes • No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	ld currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Itom C 10. For requirehase and reverse rea	purchase agreements, also provide:	
Item C.10. For repurchase and reverse rep	W.000	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		

ning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
○ Yes • No
C Yes    No
C Yes <sup>®</sup> No
ule of Portfolio Investments
its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities sted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any rt to shareholders or otherwise made available to the public.
Carlyle Global Market Strategies
N/A
Carlyle US CLO 2022-6, Ltd.
14317NAA6
rs:
ISIN
US14317NAA63
essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
2000000.00000000
Principal amount
United States Dollar
1987248.00000000

 Long ○ Short ○ N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),

ABS-collateralized bond/debt obligation

repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

CAYMAN ISLANDS		

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

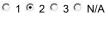
Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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



# Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2034-10-25

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Floating

ii. Annualized rate.

13.23180000

c. Currently in default? [Y/N]	C Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes © No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer ar securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes © No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan by the Fund?	C Yes 6 No
NPORT-P: Part C: Schedu	le of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of in	vestment
--------------------------------	----------

a. Name of issuer (if any).	One New York Plaza Trust 2020-1nyp
b. LEI (if any) of issuer. In the case of a	N/A

series trust, report the LEI of the series.	_	_
c. Title of the issue or description of the investment.	One New York Plaza Trust 2020-1NYP	
d. CUSIP (if any).	68249DAG4	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US68249DAG43	
	0300249DAG43	
Item C.2. Amount of each investment.	and in number of abores, principal amount	r other units. For derivatives contracts, as applicable, provide
the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	3400000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3087865.04000000	
Exchange rate.		
3		
Percentage value compared to net assets of the Fund.	0.998843544231	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		

# Item C.6. Is the investment a Restricted Security?

a. Select the category that reflects the

transaction (repurchase, reverse repurchase). Select "repurchase

Is the investment a Restricted Security? C Yes C No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0 1 @ 2 0 3 0 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient) Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2024-01-09 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 6.88400000 c. Currently in default? [Y/N] C Yes @ No d. Are there any interest payments in C Yes @ No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes @ No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide:

file:///C:/Users/jasong/AppData/Local/Temp/Temp1 cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html 573/802

C Repurchase C Reverse repurchase

Units

Description of other units.

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	
NPORT-P: Part C: Schedule of Portfolio Investments		

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

	to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	4901 W Jefferson Blvd - Los Angeles, CA	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	JEFFERS	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	N/A	

Other units

Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3859753.46000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.248529251085	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Real estate	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Private fund	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	○ Yes <sup>©</sup> No	
Item C.7.		
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ng categories as specified in rule 22e-4 [17 (	nt investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.		e circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos	e to indicate the percentage amount of a ho	lding attributable to multiple classification categories only in the

following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trade size for each portion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used
v. Delta (if applicable).	
, ,,	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Does any amount of this investment represent reinvestment of cash collateral	○ Yes • No

received for loaned securities?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes 6 No

c. Is any portion of this investment on loan by the Fund?

derivative-interest rate, derivatives-other,

C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Rumbleon, INC. TL
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX193722
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1660523.11000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1517718.12000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.490942099634
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange,	Loan

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

Yes No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 @ 3 O N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2026-08-31

b. Coupon.

i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none).

ii Annualized rate

13.41000000

c. Currently in default? [Y/N]

C Yes 6 No

d. Are there any interest payments in arrears or have any coupon payments	C Yes € No
been legally deferred by the issuer? [Y/N]	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes • No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not e of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
·	ling the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>€</sup> No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any t to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

c. Title of the issue or description of the investment.	Rough Country LLC 1L		
d. CUSIP (if any).	N/A		
At least one of the following other identifiers			
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_65-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide		
Balance	1.00000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1177280.75000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.380819518227		
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.		
Payoff profile.	C Long C Short C N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:		
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
Item C.5. Country of investment or issuer			
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on			

the concentrations of the risk and economic exposure of the investments.

tem C	6 is the	investment	a Restricte	ed Security?

Is the investment a Restricted Security? C Yes © No

#### Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

O	1	C	2	•	3	O	N/A

### Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N] C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes C No

f. For convertible securities, also provide:

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

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

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

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

v. Delta (if applicable).	

Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase		
b. Counterparty.			
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No		
ii. If N, provide the name and LEI (if any) of	counterparty.		
c. Tri-party?	C Yes C No		
d. Repurchase rate.			
e. Maturity date.			
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap		
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).		
Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if		
Name of issuer.	Rough Country LLC TL 1L		
Title of issue.	Rough Country LLC TL 1L		
At least one of the following other identifiers	:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196465		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-			
Receipts: fixed, floating or other.	C Fixed C Floating € Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		

Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-07-26
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1255766.13000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-75345.97000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>⊙</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment	Aegion Corp.

d. CUSIP (if any).	N/A		
At least one of the following other identifiers	:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_AGC-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide	
Balance	1.0000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	422719.78000000		
Exchange rate.		1	
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.136738788063		
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the	
Payoff profile.	C Long C Short N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and			

Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

Is the investment a Restricted Security?	C Yes No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage amo</li> </ul>	ng categories as specified in r	and management investment companies, provide the liquidity classification(s) for rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity is ification.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wl	which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquid views; or (3) if the fund choose ing it on the sizes it would rea	amount of a holding attributable to multiple classification categories only in the dity features that justify treating the portions separately; (2) if a fund has see to classify the position through evaluation of how long it would take to asonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	ie Measurement). [1/2/3] Rej	ne fair value measurements fall pursuant to U.S. Generally Accepted eport "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 € 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>©</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and	title of issue, and currency in which denominated, as well as CUSIP of and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Itom C 10. For requirebone and reverse and	lurchaea agraamente, alaa	provide:
Item C.10. For repurchase and reverse repurchase and reverse repurchase, reverse repurchase). Select "repurchase"	© Repurchase © Reverse	

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Aegion Corp.
Title of issue.	Aegion Corp.
At least one of the following other identifiers	
ldentifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193563
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	© Fixed <sup>©</sup> Floating <sup>©</sup> Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party.
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-05-17
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	432449.90000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-8244.45000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes © No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	BCPE North Star US Holdco 2, Inc. 2L TL
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

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

corresponds to the country where the issuer is organized.

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

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes C No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate w	which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	e position have differing liquid views; or (3) if the fund choos ing it on the sizes it would rea	amount of a holding attributable to multiple classification categories only in the dity features that justify treating the portions separately; (2) if a fund has see to classify the position through evaluation of how long it would take to asonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ue Measurement). [1/2/3] Re	e fair value measurements fall pursuant to U.S. Generally Accepted eport "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2029-06-08	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	11.97990000	
c. Currently in default? [Y/N]	C Yes € No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes   No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).	ncluding the name of issuer, t available), ticker (if CUSIP and	title of issue, and currency in which denominated, as well as CUSIP of ad ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also	provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse	repurchase
b. Counterparty.		

Y, provide the name of the central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Cxp Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	CXP Trust 2022-CXP1
d. CUSIP (if any).	126721AA7
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US126721AA74
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	4500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3572176.95000000
Exchange rate.	

5/24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Percentage value compared to net assets of the Fund.	1.155505774746
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes <sup>®</sup> No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val- net asset value used as the practical exp	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A

For debt securities, also provide:		
a. Maturity date.	2023-12-09	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	4.54000000	
c. Currently in default? [Y/N]	○ Yes <sup>©</sup> No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the	© Repurchase © Reverse repurchase	
cash borrower and posts collateral.		
cash borrower and posts collateral.  b. Counterparty.		
·	○ Yes ○ No	
b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central		
b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.		
<ul> <li>b. Counterparty.</li> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> <li>ii. If N, provide the name and LEI (if any) of</li> </ul>	counterparty.	
b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?	counterparty.	
b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	counterparty.  O Yes O No	agreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	counterparty.  Yes No  Ing the securities subject to the repurchase a	ngreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those	counterparty.  Yes No  Ing the securities subject to the repurchase a	ngreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	counterparty.  Yes No  Ing the securities subject to the repurchase a	ngreement (i.e., collateral). If multiple securities of an issuer are y to Items C.10.f.i-iii.
b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide: ltem C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	counterparty.  Yes No  ing the securities subject to the repurchase a securities may be aggregated in responding	ngreement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Athletico Physical Therapy TLB	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	):	
Identifier.	Other unique identifier (if ticker and ISIN	are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_374-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.		ount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	666066.74000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.215455162274	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, 11.	N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifi	es the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit  Corporate	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Itom (	^ E	Country	۸f	investme	nt or	iccuar
item (	ບ.ວ.	Country	OT	investmei	nt or	issuer.

Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes • No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity runt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ● 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes C No

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Athletico Physical Therapy
Title of issue.	Athletico Physical Therapy
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202374
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	• Yes C No

1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☐ Floating ☐ Other			
Description of Other Receipts	Underlying Performance			
Description and terms of payments to be paid to another party.     Payments: Reference Asset, Instrument or Index				
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.0000000			
ii. Termination or maturity date.	2029-02-15			
iii. Upfront payments or receipts				
Upfront payments.	0.0000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.0000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	902272.72000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-231694.61000000			
Item C.12. Securities lending.				
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No			
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No			
c. Is any portion of this investment on loan by the Fund?	○ Yes • No			

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

issuer is organized.

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Regatta li Funding Lp	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300K4VRY4OIWYX443	
c. Title of the issue or description of the investment.	Regatta Funding LP 2013-2A	
d. CUSIP (if any).	75885XAG4	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US75885XAG43	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal an	nount, or other units. For derivatives contracts, as applicable, provide
Balance	400000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	356561.94000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.115338457890	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, 11.	N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identif	fies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the	CAYMAN ISLANDS	

to be paid in-kind.

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted So	curity?	
Is the investment a Restricted Security?	C Yes € No	
Item C.7.		
a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	tfolio investments of open-end management investment companies, provide the liquidity classification( g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liqu int attributable to each classification.	(s) for uidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is	
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	to indicate the percentage amount of a holding attributable to multiple classification categories only in position have differing liquidity features that justify treating the portions separately; (2) if a fund has lews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.	
	alue hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it dient).	(i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 © 2 O 3 O N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2029-01-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	11.74240000	
c. Currently in default? [Y/N]	C Yes € No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ⓒ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes <sup>®</sup> No	

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

C Yes C No

C Yes C No

available). If other identifier provided, indicate the type	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Anchorage Capital CLO 26, LTD., Warehouse
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ACCLO26
Description of other unique identifier.	INTERNAL ID

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1781250.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1752037.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.566738287929
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
<ul> <li>a. Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
• •	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

Payoff profile.

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

## Item C.11. For derivatives, also provide:

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes @ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes © No

c. Is any portion of this investment on loan by the Fund?

C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	McGraw-Hill Education Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_470-2000_1	_
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	883021.47000000	
exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.285634340653	
Item C.3. Indicate payoff profile among th	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the	ıe

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

C Long Short N/A

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes <sup>⊙</sup> No
Item C.7.  a. Liquidity classification information. For poeach portfolio investment among the followic classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
<b>5</b> ,	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.  value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted
Accounting Principles (ASC 820, Fair Value net asset value used as the practical expe	ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the	

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer.

Name of counterparty.

LEI (if any) of counterparty.

McGraw-Hill Education Inc.

Citibank

N/A

Title of issue.	McGraw-Hill Education Inc.			
At least one of the following other identifiers:				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196470			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	€ Yes C No			
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.			
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Description of Other Receipts	Underlying Performance			
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.				
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.				
Payments: Base currency	United States Dollar			
Payments: Amount	0.00000000			
ii. Termination or maturity date.	2028-07-28			
iii. Upfront payments or receipts				
Upfront payments.	0.00000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.0000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	942392.18000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-49946.78000000			

ltem (	C.12.	Securitie	s lendina
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a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes @ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan by the Fund?

repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage

C Yes O No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report		
Item C.1. Identification of investment.		
a. Name of issuer (if any).	One New York Plaza Trust 2020-1nyp	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	One New York Plaza Trust 2020-1NYP	
d. CUSIP (if any).	68249DAE9	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US68249DAE94	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount	, or other units. For derivatives contracts, as applicable, provide
Balance	3710000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3550999.79000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.148655517602	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.		. For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies t	ne instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	ABS-mortgage backed security	

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J/24/2J.		١.	J.	ΜIV	ч

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

### Item C.9. For debt securities

For debt securities, also provide:

 a. Maturity date. 2024-01-09

b. Coupon.

i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

4 91000000

c. Currently in default? [Y/N]

C Yes C No

d. Are there any interest payments in arrears or have any coupon payments C Yes C No

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

ltom	C 1	Identification	٥f	invaet	mont
ILGIII	U. I.	lucillillation	UI.	11114621	ment

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Madison IAQ LLC

d. CUSIP (if any).	N/A	
At least one of the following other identifiers	;	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_492-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		-
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	617173.21000000	
Exchange rate.		1
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.199639384654	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and		

Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

Is the investment a Restricted Security?	C Yes No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo</li> </ul>	ng categories as specified in r	end management investment companies, provide the liquidity classification(s) rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquid sification.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wl	which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquid views; or (3) if the fund choose ing it on the sizes it would rea	amount of a holding attributable to multiple classification categories only in the dity features that justify treating the portions separately; (2) if a fund has ses to classify the position through evaluation of how long it would take to asonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	ie Measurement). [1/2/3] Rej	ne fair value measurements fall pursuant to U.S. Generally Accepted eport "N/A" if the investment does not have a level associated with it (i.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>©</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and	title of issue, and currency in which denominated, as well as CUSIP of and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	urchase agreements, also	a provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	Repurchase Reverse	•

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Madison IAQ LLC
Title of issue.	Madison IAQ LLC
At least one of the following other identifiers	
ldentifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195492
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. idex.
Receipts: fixed, floating or other.	© Fixed <sup>©</sup> Floating <sup>®</sup> Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party.
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2028-06-21
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	646847.33000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-24601.69000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the	Honor HN Buyer, Inc. Revolver
investment.	
d. CUSIP (if any).	N/A
At least one of the following other identifiers	

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

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? Yes No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate w	which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	e position have differing liquic views; or (3) if the fund choos ing it on the sizes it would rea	amount of a holding attributable to multiple classification categories only in the dity features that justify treating the portions separately; (2) if a fund has see to classify the position through evaluation of how long it would take to asonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ıe Measurement). [1/2/3] Re	e fair value measurements fall pursuant to U.S. Generally Accepted eport "N/A" if the investment does not have a level associated with it (i.e
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-10-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	0.00000000	
c. Currently in default? [Y/N]	C Yes € No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).	ncluding the name of issuer, taxailable), ticker (if CUSIP and	title of issue, and currency in which denominated, as well as CUSIP of ad ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also	provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse	repurchase
b. Counterparty.		

<ul><li>ii. If N, provide the name and LEI (if any)</li><li>c. Tri-party?</li><li>d. Repurchase rate.</li></ul>	of counterparty.  ○ Yes ○ No
•	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information conce subject to the repurchase agreement, tho	rning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are se securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>©</sup> No
c. Is any portion of this investment on load by the Fund?	n C Yes © No
NPORT-P: Part C: Sched	lule of Portfolio Investments
securities in an aggregate amount not exc in Part C, provided that the securities so I covered by this report, and have not been	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any out to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Hispanic Food Holdings
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5493001410BFYZKO7E93
c. Title of the issue or description of the investment.	Tony's Fresh Market / Cardenas Markets
d. CUSIP (if any).	14141NAB6
At least one of the following other identified	ers:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX206295
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	ressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1995000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1977543.75000000

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

0102030 N/A

net asset value used as the practical expedient)

expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2029-08-01
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.75000000
c. Currently in default? [Y/N]	○ Yes ⓒ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes • No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
, ,,	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes  No

by the Fund?

non-U.S. sovereign, private fund,

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Monroe Capital Mml Clo X Llc
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900N1X9F88IDW7908
c. Title of the issue or description of the investment.	Monroe Capital Mml CLO X, Ltd.
d. CUSIP (if any).	61034UAL9
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US61034UAL98
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3240619.90000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.048255744500
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation  Corporate
U.S. government agency, U.S. government sponsored entity, municipal,	

registered fund, other). If "other," provide a brief description.

f. For convertible securities, also provide:

Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
<ul> <li>a. Liquidity classification information. For po- each portfolio investment among the following classifications, indicate the percentage among</li> </ul>	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 @ 2 O 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-05-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	13.55360000
c. Currently in default? [Y/N]	○ Yes <sup>®</sup> No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes · No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No

,,	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
reference instrument, ISIN (if CUSIP is not a available).	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	AP Core Holdings II LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_282-2000_1

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1108795.35000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.358666283297
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	•
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes No

#### Item C.7.

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

iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which	ch of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquidity riews; or (3) if the fund chooses ng it on the sizes it would reaso	nount of a holding attributable to multiple classification categories only in the y features that justify treating the portions separately; (2) if a fund has is to classify the position through evaluation of how long it would take to onably anticipated trading). In (1) and (2), a fund would classify using the
	e Measurement). [1/2/3] Repo	fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	vailable), ticker (if CUSIP and I	le of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).	or identifier dised.	
<u>-</u>		
tem C.10. For repurchase and reverse repurchase agreements, also provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse re	epurchase
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	

ii. If N, provide the name and LEI (if any) of counterparty.

		<del>-</del>
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
		erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	AP Core Holdings II LLC	
Title of issue.	AP Core Holdings II LLC	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196282	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be received from another party.     Receipts: Reference Asset, Instrument or Index.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed  Floating  Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Dayment: Fleeting Rate Toner Unit		

Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2027-09-01
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1137226.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15410.92000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Elevation Clo Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Elevation CLO 2022-16, Ltd.	
d. CUSIP (if any).	28624BAA0	
At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN	Lionaga (D. L. Co.)	
IOIIV	US28624BAA08	

## Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 9100000.00000000

Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	8346511.36000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.699878032489
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	● Long ● Short ● N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	<u>.</u>
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes · No
Item C.7.  a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among the percentage among the followiclassifications.	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

applicable.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 @ 2 C 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-07-25
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	12.95950000
c. Currently in default? [Y/N]	○ Yes ⓒ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type of the state of th	acluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	urchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	

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

Item	C.11.	For derivatives, also provide
Item	C.12.	Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes O No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

Asset type (short-term investment vehicle

(e.g., money market fund, liquidity pool, or other cash management vehicle),

C Yes O No

c. Is any portion of this investment on loan C Yes C No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to snareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	4707 W Jefferson Blvd
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	JEFF_47
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	N/A
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2799684.60000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.905624712339
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html 627/802

Real estate

repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Private fund

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

NITED STATES OF AMERICA

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes O No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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



### Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.

o. Coupon.	
. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
i. Annualized rate.	

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	© Yes © No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
tem C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⑤ No
NDODT D. Bort C. Sobodi	ula of Partfalia Investments

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

<ul> <li>a. Name of issue</li> </ul>	r (if any).
--------------------------------------	-------------

First American Treasury Obliga

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a

549300UU586IAH2B8H03

2 <del>4</del> /20, 11.10 AW	NI OITI-I _0+000011+000	V 1 10/10/03_2020-00-01:11till	
series trust, report the LEI of the series.			
c. Title of the issue or description of the investment.	First American Treasury Obligations Fund		
d. CUSIP (if any).	31846V542		
At least one of the following other identifiers	:		
Identifier.	ISIN		
ISIN	US31846V5425		
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide	
Balance	37867801.13000000		
Units	Number of shares		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	37867801.13000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	12.24924282731		
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	For derivatives, respond N/A to this Item and respond to the	
Payoff profile.	• Long ○ Short ○ N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Short-term investment vehicle (e.g., money mark	xet fund, liquidity pool, or other cash management vehicle)	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Registered fund		
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			

## Item C.6. Is the investment a Restricted Security?

transaction (repurchase, reverse repurchase). Select "repurchase

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

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agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes · No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	
NPORT-P: Part C: Schedu	lle of Portfolio Investments	
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	

a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Balrog Acquisition Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_969-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
tem C.2. Amount of each investment.		
Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.		

Balance	1.00000000	
Units	Number of contracts	
Description of other units.		

Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	480645.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.155476081078	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). .11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies th	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer	:	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	○ Yes · No	
Item C.7.		
Liquidity classification information. For postable portfolio investment among the follow classifications, indicate the percentage amount of t	ing categories as specified in rule 22e-4 [17	nt investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.		ee circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose	se to indicate the percentage amount of a ho	olding attributable to multiple classification categories only in the

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (i	of f
Name of issuer.	Balrog Acquisition Inc.	
Title of issue.	Balrog Acquisition Inc.	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196969	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating   Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed  Floating  Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.		
Payments: Base currency	United States Dollar	

iii. Upfront payments or receipts

ii. Termination or maturity date.

Payments: Amount

Upfront payments. 0.00000000

0.00000000

2028-09-05

ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	495000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-11880.00000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	CORGI BIDCO INC.TL 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	

Other unique identifier (if ticker and ISIN S\_942-2000\_1 are not available). Indicate the type of identifier used

Description of other unique identifier. INTERNAL IDENTIFIER

## Item C.2. Amount of each investment.

currency of investment is not

Item C.1. Identification of investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If	758000.00000000	1

5/24/23.	11:1	13	ΑN

NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.245193166385 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes C No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles C 1 @ 2 C 3 C N/A

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

rate swaps), warrant, other).

expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, is reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest	Swap

<ul><li>b. Counterparty.</li><li>i. Provide the name and LEI (if any) of count</li></ul>	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
	ivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if	
Name of issuer.	CORGI BIDCO INC.	
Title of issue.	CORGI BIDCO INC.	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX207942	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	© Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-		
Receipts: fixed, floating or other.	○ Fixed ○ Floating <b>⊙</b> Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-10-15	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

ISO Currency Code.	United States Dollar
iv. Notional amount.	800000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	6000.00000000
tem C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes € No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

tem C.1. Identification of investment.	
a. Name of issuer (if any).	Pennantpark Clo
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	PennantPark CLO III, Ltd.
d. CUSIP (if any).	70806KAA2
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US70806KAA25
tem C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3000000.00000000
Units	Principal amount

Description of other units. Currency. Indicate the currency in which United States Dollar

Value. Report values in U.S. dollars. If 2731824.45000000 currency of investment is not denominated in U.S. dollars, provide the

the investment is denominated.

exchange rate used to calculate value. Exchange rate.

Percentage value compared to net assets 0.883673729424 of the Fund.

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Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	be following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government agency, o.s. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	•
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	Security?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
Liquidity classification information. For preach portfolio investment among the follow classifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the se position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val net asset value used as the practical exp	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles	C 1 © 2 C 3 C N/A

7(ASC 820, Fair Value Measurement).
[1/2/3] Report "N/A" if the investment does

not have a level associated with it (i.e., net asset value used as the practical expedient).

Item C.9. For debt securities

For debt securities, also provide:

5/24/23, 11:13 AM	NPORT-P_5493000K400	0JV7T0XQ39_2023-03-31.html
a. Maturity date.	2032-10-22	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	12.46460000	
c. Currently in default? [Y/N]	C Yes No	_
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes <sup>®</sup> No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes   No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
	available), ticker (if CUSIP and ISIN are no	and currency in which denominated, as well as CUSIP of a vailable), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Itom C 10. For requirehase and reverse re	ourchaeo agroomente, also provido:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase securities may be aggregated in respondir	agreement (i.e., collateral). If multiple securities of an issuer are no to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	, 30 0	-
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes   No	
h. Does any portion of this investment	C Van G Na	

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan  $\ \ \ \ \,$  Yes  $\ \ \,$  No by the Fund?

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

non-U.S. sovereign, private fund,

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

•		·	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	Tropicana		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Bengal Debt Merger SUB, LLC TL 1L		
d. CUSIP (if any).	N/A		
At least one of the following other identifiers	S:		
Identifier.	Other unique identifier (if ticker and IS	SIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX202256		
Description of other unique identifier.	EXTERNAL IDENTIFIER	EXTERNAL IDENTIFIER	
Name C. 2. Amount of cook invocation and			
<b>Item C.2. Amount of each investment.</b> Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal a	amount, or other units. For derivatives contracts, as applicable, provide	
Balance	500000.00000000		
Units	Principal amount		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	383332.50000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.123998033579		
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, sho 11.	rt, N/A). For derivatives, respond N/A to this Item and respond to the	
Payoff profile.	Long ○ Short ○ N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely iden	tifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,	Corporate		

registered fund, other). If "other," provide

a brief description.				
Item C.5. Country of investment or issuer	:			
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA			
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.				
Item C.6. Is the investment a Restricted S	ecurity?			
Is the investment a Restricted Security?	○ Yes   • No			
Item C.7.				
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.			
i. Highly Liquid Investments				
ii. Moderately Liquid Investments				
iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification catego applicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is			
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the le position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.			
Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A			
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.	2030-01-24			
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating			
ii. Annualized rate.	10.99833000			
c. Currently in default? [Y/N]	○ Yes <sup>©</sup> No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes  No			
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes € No			

f. For convertible securities, also provide:

_ ,, _ , , , , , , , , , , , , , , , ,				
i. Mandatory convertible? [Y/N]	C Yes C No			
ii. Contingent convertible? [Y/N]	C Yes C No			
reference instrument, ISIN (if CUSIP is not a available).	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not			
If other identifier provided, indicate the type	of identifier used.			
v. Delta (if applicable).				
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase			
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No			
ii. If N, provide the name and LEI (if any) of $% \left\{ \left( 1,0\right) \right\} =\left\{ \left( 1,0\right)$	counterparty.			
c. Tri-party?	C Yes C No			
d. Repurchase rate.				
e. Maturity date.				
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.			
Item C.11. For derivatives, also provide: Item C.12. Securities lending.				
a. Does any amount of this investment	○ Yes • No			
represent reinvestment of cash collateral received for loaned securities?	Tes ™ NO			
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No			
c. Is any portion of this investment on loan by the Fund?	○ Yes • No			
NPORT-P: Part C: Schedu	lle of Portfolio Investments			
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.				
Item C.1. Identification of investment.				
a. Name of issuer (if any).	Citibank			
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A			
c. Title of the issue or description of the investment.	Garda World Security Corp.			
d. CUSIP (if any).	N/A			
At least one of the following other identifiers				
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used			
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_422-2000_1			

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	587786.57000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.190133575536
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to t
Payoff profile.	C Long C Short ® N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government agency, e.e. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CANADA (FEDERAL LEVEL)
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes © No

#### Item C.7.

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

iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.				
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquidity to views; or (3) if the fund chooses to ng it on the sizes it would reasor	bunt of a holding attributable to multiple classification categories only in the features that justify treating the portions separately; (2) if a fund has to classify the position through evaluation of how long it would take to nably anticipated trading). In (1) and (2), a fund would classify using the		
	e Measurement). [1/2/3] Repor	air value measurements fall pursuant to U.S. Generally Accepted rt "N/A" if the investment does not have a level associated with it (i.e.,		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A			
tem C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).				
ii. Annualized rate.				
c. Currently in default? [Y/N]	○ Yes ○ No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No			
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No			
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	○ Yes ○ No			
ii. Contingent convertible? [Y/N]	○ Yes ○ No			
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).				
If other identifier provided, indicate the type	of identifier used.			
v. Delta (if applicable).				
tem C.10. For repurchase and reverse rep	urchase agreements, also pro	ovide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse rep	urchase		
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No			

ii. If N, provide the name and LEI (if any) of counterparty.

		<del>-</del>		
c. Tri-party?	○ Yes ○ No			
d. Repurchase rate.				
e. Maturity date.				
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide:				
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap			
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).			
Counterparty Record: 1				
Name of counterparty.	Citibank			
LEI (if any) of counterparty.	N/A			
		erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if		
Name of issuer.	Garda World Security Corp.			
Title of issue.	Garda World Security Corp.			
At least one of the following other identifiers	:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193422			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	Yes ○ No			
Description and terms of payments to be received from another party.     Receipts: Reference Asset, Instrument or Index.				
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other			
Description of Other Receipts	Underlying Performance			
Description and terms of payments to be paid to another party.     Payments: Reference Asset, Instrument or Index				
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Pate Tonor Unit				

	The state of the s
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2026-10-30
•	2020 10 00
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	592598.47000000
ICO Cumanau Cada	
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-5640.99000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan	C Ves © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

by the Fund?

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	DIRECTV Financing LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_261-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
becompaint of callet affique facilities.	INTERNAL IDENTIFIER

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	948778.33000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.306904964287
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes <sup>®</sup> No
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amount	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego	pries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

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

item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	DIRECTV Financing LLC
Title of issue.	DIRECTV Financing LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196261
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000

	_
ii. Termination or maturity date.	2027-08-02
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	983536.51000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-33140.39000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>©</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes € No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

tom o. i. identinoation of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Axalta Coating Systems US Holdings Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifier	rs:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_714-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance Indicate whether amount is expre	seed in number of charge, principal amount, or other units. For derivatives contracts, as applicable, provide

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1.00000000
Units	Number of contracts

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	244410.56000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.079060420981	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	NETHERLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	C Yes <sup>●</sup> No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among</li> </ul>	ng categories as specified in rule 22e-4 [17 (	nt investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b If attributing multiple classification catego		e circumstances listed in the Instructions to Item C.7 is

applicable.

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

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

### Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
		ference instrument shall include the name of issuer and title of the if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Axalta Coating Systems US Holdings Inc.	
Title of issue.	Axalta Coating Systems US Holdings Inc.	
At least one of the following other identifiers	):	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX209714	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.  Receipts: fixed, floating or other.  © Fixed © Floating © Other		
	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be paid to another party.     Payments: Reference Asset, Instrument or Index		
Payments: fixed, floating or other.	○ Fixed  Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2029-12-20	

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	243750.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	3098.06000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

Description of other units.

the investment is denominated.

currency of investment is not

Currency. Indicate the currency in which

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

a. Name of issuer (if any).	Capital Funding Mortgage Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Capital Funding Mortgage Trust 2021-21
d. CUSIP (if any).	14021CAB5
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US14021CAB54
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	500000.00000000
Units	Principal amount

United States Dollar

489000.00000000

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.158178704963
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long □ Short □ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7.	
a. Liquidity classification information. For potential portfolio investment among the followiclassifications, indicate the percentage among the percentage a	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles C 1 C 2 G 3 C N/A

7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

b. Does any portion of this investment represent that is treated as a Fund asset

net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2023-11-05
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	13.25000000
c. Currently in default? [Y/N]	C Yes <sup>®</sup> No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No

C Yes © No

and received for loaned securities?

c. Is any portion of this investment on loan O Yes O No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Amentum Government Services Holdings LLC TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_596-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	344152.94000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.111324471080
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short R N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes No
d. Repurchase rate.	
e. Maturity date.	
•	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:  a. Type of derivative instrument that most	
closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Amentum Government Services Holdings LLC
Title of issue.	Amentum Government Services Holdings LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202596

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2029-02-15	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	351176.47000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-5267.64000000	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes © No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No	

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	1902 PARK AVENUE (LOS ANGELES) OWNER, L.P.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	1902PKAV
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	N/A
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	7456991.93000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.412141771799
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Real estate

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Private fund U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments

been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ◎ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes  No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

Allen Media LLC

N/A

c. Title of the issue or description of the

investment. d. CUSIP (if any). 5/24/23, 11:13 AM NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html At least one of the following other identifiers: Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN S\_027-2000\_1 are not available). Indicate the type of identifier used Description of other unique identifier. INTERNAL IDENTIFIER Item C.2. Amount of each investment. Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. Balance 1.00000000 Units Number of contracts Description of other units. Currency. Indicate the currency in which United States Dollar the investment is denominated. Value. Report values in U.S. dollars. If 1345726.50000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.435307310848 of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes O No

a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in ru	ule 22e-4 [17 CFI	nvestment compa R 270.22e-4]. For	nies, provide the lic portfolio investme	quidity classification(s) for nts with multiple liquidity
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	nich of the three o	circumstances list	ed in the Instructior	ns to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	ty features that jues to classify the p	ustify treating the position through e	portions separately evaluation of how lo	y; (2) if a fund has ong it would take to
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value meas oort "N/A" if the	urements fall pu investment does	rsuant to U.S. Ge s not have a level	nerally Accepted associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	C Yes C No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No				
e. Is any portion of the interest paid in kind? [V/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and				
v. Delta (if applicable).					
Item C.10. For repurchase and reverse rep	ourchase agreements. also p	provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	○ Repurchase ○ Reverse re				

and receives collateral. Select "reverse

5/24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a der issue, as well as CUSIP of the reference inst CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Allen Media LLC
Title of issue.	Allen Media LLC
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX197027
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be r Receipts: Reference Asset, Instrument or Inc.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be payments: Reference Asset, Instrument or I	

Floating

SONIA1M IR

1.35000000

○ Fixed ○ Floating ○ Other

Payments: fixed, floating or other.

Payments: fixed or floating

Payments: Floating rate Index.

Payments: Floating rate Spread.

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-02-10
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1520594.91000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-159662.48000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>©</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investr	ment.
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a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Teneo Holdings LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	

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

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_075-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	782926.94000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.253256379243	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the		
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes O No

#### Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	nich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would reas	mount of a holding attributable to multiple classification categories only in the ty features that justify treating the portions separately; (2) if a fund has use to classify the position through evaluation of how long it would take to sonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet net asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted port "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).	ncluding the name of issuer, ti available), ticker (if CUSIP and	tle of issue, and currency in which denominated, as well as CUSIP of I ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	∟ ourchase agreements, also բ	provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse r	
b. Counterparty.		

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
<ul> <li>f. Provide the following information concerni subject to the repurchase agreement, those</li> </ul>	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if	
Name of issuer.	Teneo Holdings LLC	
Title of issue.	Teneo Holdings LLC	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX181075	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be received from another party.     Receipts: Reference Asset, Instrument or Index.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be paid to another party.     Payments: Reference Asset, Instrument or Index		
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	

Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2025-07-12
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	789591.09000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2043.45000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

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

Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	N/A	
Units	Other units	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	15669938.92000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	5.068815225401	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). I .11.	For derivatives, respond N/A to this Item and respond to th
Payoff profile.	• Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Real estate	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Private fund	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	C Yes <sup>€</sup> No	
Item C.7.		
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ing categories as specified in rule 22e-4 [17 0	t investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments			
Category.	N/A		
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.			
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.		
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ne Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A		
tem C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).			
ii. Annualized rate.			
c. Currently in default? [Y/N]	C Yes C No		
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No		
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	○ Yes ○ No		
ii. Contingent convertible? [Y/N]	C Yes C No		
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.			
v. Delta (if applicable).			
tom C 10. For requirehers and reverse ver	Nurshana agreemente, alao provide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase		
b. Counterparty.			
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No		

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes 6 No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pregistration statement, application, or report	is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	BJ's Wholesale Club Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_354-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	199435.94000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.064512308205

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Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short R N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the following classifications, indicate the percentage amounts.	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1

## Item C.9. For debt securities

For debt securities, also provide:

ISO Currency Code.

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

At least one of the following other identifiers:	BJ's Wholesale Club Inc.		
At least one of the following other identifiers:			
	Other identifier (if CUSIP, ISIN, and ticker are not available)		
	Curier Identifier (II COOIF, 10114, and ticker are flot available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	.X159354		
If other identifier provided, indicate the type of identifier used.	X ID		
Custom swap Flag	Yes No		
Description and terms of payments to be rec Receipts: Reference Asset, Instrument or Index	ceived from another party. x.		
Receipts: fixed, floating or other.	Fixed Floating Other		
Description of Other Receipts	Inderlying Performance		
2. Description and terms of payments to be pai Payments: Reference Asset, Instrument or Inde	id to another party. ex		
Payments: fixed, floating or other.	Fixed Floating Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.			
Payments: Base currency	United States Dollar		
Payments: Amount 0.	0.0000000		
ii. Termination or maturity date.	2027-02-03		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	98597.86000000		

USD

# by the Fund? NPORT-P: Part C: Schedule of Portfolio Investments

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negative number.

v. Unrealized appreciation or depreciation.

Depreciation shall be reported as a

a. Does any amount of this investment

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

represent reinvestment of cash collateral received for loaned securities?

Item C.12. Securities lending.

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Spear Education Holdings, LLC Term A Loan	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers:		
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SPE-2000	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, c	or other units. For derivatives contracts, as applicable, provide
Balance	3000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2907000.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.940338436254	

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

Payoff profile. Long ○ Short ○ N/A

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

a. Maturity date.

i. Select the category that most closely

reflects the coupon type among the

b. Coupon.

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Corporate
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	

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2027-12-15

Fixed

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are

#### Item C.11. For derivatives, also provide:

## Item C.12. Securities lending.

by the Fund?

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?
- C Yes O No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?
- C Yes O No
- c. Is any portion of this investment on loan
- C Yes @ No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

	<del>-</del>	_
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Scientific Games Holdings LP TLB 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_024-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.		or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	447848.05000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.144867125908	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short © N/A	
Item C.4. Asset and issuer type. Select the	· ·	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"	Derivative-credit	
provide a brief description.  Issuer type (corporate, U.S. Treasury,	Corporate	
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer		
Report the ISO country code that	LINITED STATES OF AMERICA	

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corresponds to the country where the

issuer is organized.

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If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
tem C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
<i>、</i>	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the eposition have differing liquidity features that justify treating the portions separately; (2) if a fund has riews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 O N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available) available).
If other identifier provided, indicate the type of identifier used.

v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty.	
i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
<ul><li>i. Provide the name and LEI (if any) of coun</li><li>Counterparty Record: 1</li></ul>	terparty (including a central counterparty).
, ,,	Citibank
Counterparty Record: 1	
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a de	Citibank
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a deissue, as well as CUSIP of the reference instrument.	Citibank  N/A  erivative or an index, the description of the reference instrument shall include the name of issuer and title of
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference instrument is neither a de issue, as well as CUSIP of the reference instrument is neither a de issue, as well as CUSIP of the reference instrument is neither a de issue, as well as CUSIP, ISIN, and ticker are not available).  Name of issue.  At least one of the following other identifiers.	Citibank  N/A  erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a deissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp  Scientific Games Holdings Lp  Scientific Games Holdings Lp
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp  Scientific Games Holdings Lp  Cusip Cus
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a deissue, as well as CUSIP of the reference instrument is neither a deissue, as well as CUSIP of the reference instrument is neither a deissue, as well as CUSIP of the reference instrument is neither a deissue, as well as CUSIP, ISIN, and ticker are not available).  Name of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX202414  LX ID  © Yes © No  received from another party.
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a deissue, as well as CUSIP of the reference instrument of cusip, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX202414  LX ID  © Yes © No  received from another party.
Counterparty Record: 1 Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a deissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or Ins	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp  Citibank  Citibank  INA  Scientific Games Holdings Lp  Citibank  Citibank  INA  Scientific Games Holdings Lp  Citibank  Citibank  INA  Scientific Games Holdings Lp  Citibank  Citibank  Scientific Games Holdings Lp  Citibank  Citibank  Scientific Games Holdings Lp  Citibank  Scientific Games Holdings Lp  Citibank  Scientific Games Holdings Lp  Scientific Games H
Counterparty Record: 1  Name of counterparty.  LEI (if any) of counterparty.  3. If the reference instrument is neither a deissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	Citibank  N/A  Privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Scientific Games Holdings Lp  Scientific Games Holdings Lp  Cither identifier (if CUSIP, ISIN, and ticker are not available)  LX202414  LX ID  © Yes © No  received from another party.  rdex.  © Fixed © Floating © Other  Underlying Performance  paid to another party.

Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2029-04-04
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	453409.11000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-5563.90000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>⊙</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes 6 No
c. Is any portion of this investment on loan by the Fund?	C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A

c. Title of the issue or description of the investment.	Society Las Olas 301 S 1st Avenue Holdings LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LASOLASM	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, pro	ovide
Balance	5231984.34000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5216288.39000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.687332806228	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond	d to the
Payoff profile.	€ Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Private fund	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on		

the concentrations of the risk and economic exposure of the investments.

ltem (	റ െ	ls 1	the i	investmen	t a	Restricte	ad Si	ecurity?

Is the investment a Restricted Security? Yes No

### Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0102630 N/A

## Item C.9. For debt securities

For debt securities, also provide:

 a. Maturity date. 2023-09-23

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

Fixed

ii. Annualized rate.

to be paid in-kind.

6.82000000

c. Currently in default? [Y/N]

C Yes @ No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No.

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

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

v. Delta (if applicable).

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase ag securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No	
c. Is any portion of this investment on loan by the Fund?	C Yes € No	
NPORT-P: Part C: Schedu	ıle of Portfolio Investments	<b>S</b>
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	eding five percent of its total assets as miscell ed are not restricted, have been held for not n	rmation requested in Part C. A Fund may report information for laneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	AIDC INTERMEDIATE CO 2, LLC, Term Loan	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	CTL-2000	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
	ssed in number of shares, principal amount, or	r other units. For derivatives contracts, as applicable, provide
Balance		
	2500000.00000000	
Units	2500000.00000000  Principal amount	

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2420000.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.782806678960	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	following categories (long, short, N/A). In 1.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long © Short © N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Corporate	
a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	curity?	
Is the investment a Restricted Security?	Yes ○ No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For por each portfolio investment among the followin classifications, indicate the percentage amount</li> </ul>	g categories as specified in rule 22e-4 [17 C	t investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
		e circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2027-07-22
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	11.05900000
c. Currently in default? [Y/N]	C Yes € No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	

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

## Item C.11. For derivatives, also provide:

## Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ⓒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

equity-preferred, debt, derivativecommodity, derivative-credit, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	U.S. Silica Company TLB
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_249-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	390000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.126154795369
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the 11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html 693/802

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 0 2 6 3 0 N/A

## Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

- c. Currently in default? [Y/N]
- C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	securities may be aggregated in responding to items 6. To.i.iiii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	U.S. Silica Company
Title of issue.	U.S. Silica Company
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

received for loaned securities?

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX211249	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed  Floating  Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2030-03-30	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	400000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2000.00000000	
tem C.12. Securities lending.		
a. Does any amount of this investment	C Yes <sup>⊙</sup> No	

by the Fund?

backed security, ABS-asset backed

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan	C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	t to shareholders or otherwise made availab	ole to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Specialty Building Products Holdings LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and ISIN are n	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_955-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	467303.74000000	
Exchange rate.		
_nonange rate.		
Percentage value compared to net assets of the Fund.	0.151160532551	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		. For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short © N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies th	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, etypetyred pate loop APS methods.	Derivative-credit	

commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes @ No

## Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 @ 2 O 3 O N/A

C Yes C No

## Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii Annualized rate
- c. Currently in default? [Y/N]
- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
<ul><li>b. Counterparty.</li><li>i. Provide the name and LEI (if any) of coun</li></ul>	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC TLB
Title of issue.	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC TLB
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker	LX198955
are not available).	EXTENSES.

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. idex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating   Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed   Floating   Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-10-15	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	496250.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-27462.51000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ○ No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes C No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

. og.oao otatoo, appoao, o opo	The straightful of sure made available to the parties
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Cfip Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	635400N9HTJKJSK1AS88
c. Title of the issue or description of the investment.	CFIP CLO 2017-1, Ltd.
d. CUSIP (if any).	12528HAG5
At least one of the following other identifiers	s:
Identifier.	ISIN
ISIN	US12528HAG56
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	5285000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4368986.89000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.413252941231
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	be following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	© Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,	Corporate

non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the		
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	C Yes • No	
Item C.7.		
<ul> <li>a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the</li></ul>	rtfolio investments of open-end management investment companies, provide the liquidit ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments w unt attributable to each classification.	/ classification(s) fo ith multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to	Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity of	e to indicate the percentage amount of a holding attributable to multiple classification cat e position have differing liquidity features that justify treating the portions separately; (2) views; or (3) if the fund chooses to classify the position through evaluation of how long it ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would cl ortion of the position.	if a fund has would take to
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. General ie Measurement). [1/2/3] Report "N/A" if the investment does not have a level asso	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2034-10-18	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	12.09470000	
c. Currently in default? [Y/N]	C Yes • No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes 6 No	

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the	© Repurchase © Reverse repurchase
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repulcilase Reverse repulcilase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide: Item C.12. Securities lending.	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes  No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	KKR Apple Bidco LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of	S_380-2000_1

identifier used

Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amoun	t, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	236808.77000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.076601440823	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	e following categories (long, short, N/A I1.	). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short © N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies t	he instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury,	Corporate	
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	curity?	
Is the investment a Restricted Security?	○ Yes • No	

## Item C.7.

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

iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which	ch of the three circumstances listed in the Instructions to Item C.7 is	
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquidity to views; or (3) if the fund chooses to ng it on the sizes it would reasor	ount of a holding attributable to multiple classification categories only features that justify treating the portions separately; (2) if a fund has to classify the position through evaluation of how long it would take to nably anticipated trading). In (1) and (2), a fund would classify using the content of the content o	0
Item C.8. Indicate the level within the fair was Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	e Measurement). [1/2/3] Repor	air value measurements fall pursuant to U.S. Generally Accepted rt "N/A" if the investment does not have a level associated with	it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A		
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.			
b. Coupon.			
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).			
ii. Annualized rate.			
c. Currently in default? [Y/N]	○ Yes ○ No		
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No		
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No		
f. For convertible securities, also provide:			
i. Mandatory convertible? [Y/N]	C Yes C No		
ii. Contingent convertible? [Y/N]	○ Yes ○ No		
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	vailable), ticker (if CUSIP and IS	e of issue, and currency in which denominated, as well as CUSIP of SIN are not available), or other identifier (if CUSIP, ISIN, and ticker ar	e not
v. Delta (if applicable).			
Item C.10. For repurchase and reverse rep			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse rep	ourchase	
b. Counterparty.			
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No		

ii. Ii N, provide the hame and LEI (ii any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Atlantic Aviation Incremental
Title of issue.	Atlantic Aviation Incremental
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX206380
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month

,	=
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2028-09-22
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
100 0	
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	236807.59000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	Lugas augusta
Depreciation shall be reported as a negative number.	14209.64000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>●</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes € No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

item C.1. identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	AMYNTA AGENCY BORROWER INC TLB
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_921-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

## Item C.2. Amount of each investment.

24/23, 11.13 AW	NPORT-P_34	5493000K4003V7T0XQ39_2023-03-3T.Html	
Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, princ	ncipal amount, or other units. For derivatives contracts, as applicable, pro-	vide
Balance	1.00000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	156800.59000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.050720888064		
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, 11.	g, short, N/A). For derivatives, respond N/A to this Item and respond	to the
Payoff profile.	C Long C Short N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely	y identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
Item C.5. Country of investment or issuer	<u>.</u>		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	Ā	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6. Is the investment a Restricted S	ecurity?		
Is the investment a Restricted Security?	○ Yes • No		
Item C.7.			
	ng categories as specified in ru	nd management investment companies, provide the liquidity classification rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquification.	
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

e. Maturity date.			
f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.		
•			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap		
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).		
Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if		
Name of issuer.	Amynta Agency Borrower Inc		
Title of issue.	Amynta Agency Borrower Inc		
At least one of the following other identifiers			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX210921		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
D			
Payments: Floating rate Spread.	1.35000000		
Payments: Floating rate Spread.  Payment: Floating Rate Reset Dates.	1.35000000  Month		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates.  Payment: Floating Rate Reset Dates Unit.	Month  1		
Payment: Floating Rate Reset Dates.  Payment: Floating Rate Reset Dates Unit.  Payment: Floating Rate Tenor.	Month  1  Month		

ii. Termination or maturity date.	2028-02-28	
iii. Upfront payments or receipts		ı
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	162698.41000000	
ISO Currency Code.	USD	1
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1016.87000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>®</sup> No	
c. Is any portion of this investment on loan	○ Yes • No	

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Redstone HoldCo 2 LP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Redstone HoldCo 2 LP
d. CUSIP (if any).	N/A
At least one of the following other identifiers	s:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX194111
Description of other unique identifier.	EXTERNAL IDENTIFIER
Itom C 2. Amount of each investment	

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	800000.00000000
Units	Principal amount

- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2029-04-27
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	12.56457000
c. Currently in default? [Y/N]	○ Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes € No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	

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

## Item C.11. For derivatives, also provide:

## Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes © No

equity-preferred, debt, derivativecommodity, derivative-credit, derivative-

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

registration statement, application, or report	t to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	TruGreen LP	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	Σ	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_495-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provi	de
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	350305.13000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.113314543569	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to 11.	o the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit	

file:///C:/Users/jasong/AppData/Local/Temp/Temp1\_cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P\_5493000K400JV7T0XQ39\_2023-03-31.html 714/802

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA		

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 6 2 0 3 0 N/A

## Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

- i. Select the category that most closely reflects the coupon type among the
- ii. Annualized rate.

C Yes C No

- following (fixed, floating, variable, none).
- c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.		
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	© Repurchase © Reverse repurchase	
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes No	
d. Repurchase rate.		
e. Maturity date.		
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are	
Item C.11. For derivatives, also provide:	securities may be aggregated in responding to Items C.10.f.i-iii.	
a. Type of derivative instrument that most	Swap	
closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	TruGreen LP	
Title of issue.	TruGreen LP	
At least one of the following other identifiers:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX190495	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2027-11-02	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	378323.79000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-11939.28000000	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>®</sup> No	

by the Fund?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan	C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	i to shareholders or otherwise made	available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	CHG Healthcare Services Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and IS	SIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_337-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal a	amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	345697.63000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.111824137877	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	e following categories (long, sho	rt, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely iden	tifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	Derivative-credit	

commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

## Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes @ No

## Item C.7.

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

0 1 @ 2 O 3 O N/A

## Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).

ii Annualized rate

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

NEO NEO		
C Vec C No		

C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	CHG Healthcare Services Inc.
Title of issue.	CHG Healthcare Services Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198337

If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	C Fixed Floating Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-09-29	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	348529.43000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-1089.14000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes  No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	

c. Is any portion of this investment on loan C Yes C No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

tem C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	SS Acquisition LLC, Delayed Draw Term Loan
d. CUSIP (if any).	N/A
At least one of the following other identifiers	S:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SSD-2000
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1440000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1454400.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.470460344578
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long ○ Short ○ N/A
tem C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Loan

arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

5/24/23, 11:13 AM NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? Yes No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2026-12-30 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 12.40000000 c. Currently in default? [Y/N] C Yes @ No d. Are there any interest payments in C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes <sup>®</sup> No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information fo eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	MedMark Services, Inc.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300473BJ7030DKO17
c. Title of the issue or description of the	MedMark Services, Inc.
investment.	
d. CUSIP (if any).	05518PAE8

5/24/23, 11:13 AM NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html At least one of the following other identifiers: Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN LX195158 are not available). Indicate the type of identifier used Description of other unique identifier. **EXTERNAL IDENTIFIER** Item C.2. Amount of each investment. Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. Balance 378787.88000000 Units Principal amount Description of other units. Currency. Indicate the currency in which United States Dollar the investment is denominated. Value. Report values in U.S. dollars. If 357954.55000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.115788930786 of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long ○ Short ○ N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Loan (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the N/A issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on

#### Item C.6. Is the investment a Restricted Security?

the concentrations of the risk and economic exposure of the investments.

Is the investment a Restricted Security? C Yes O No

each portfolio investment among the followiclassifications, indicate the percentage amo	ng categories as specified in ru	thranagement investment companies, provide the liquidity classification(s) lile 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity cation.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate whi	ich of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	nount of a holding attributable to multiple classification categories only in the y features that justify treating the portions separately; (2) if a fund has s to classify the position through evaluation of how long it would take to onably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Value net asset value used as the practical expo	ue Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2028-06-11	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	13.65914000	
c. Currently in default? [Y/N]	C Yes € No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes <sup>®</sup> No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes € No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	available), ticker (if CUSIP and	le of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse	○ Repurchase ○ Reverse re	epurchase

the investment is denominated.

repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
	ule of Portfolio Investments
	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
For each investment held by the Fund and i securities in an aggregate amount not excerin Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities and are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public.  Citibank  N/A
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.  N/A  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.  N/A  S:  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  S_878-2000_1
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.  N/A  S:  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  S_878-2000_1
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.  N/A  Citibanic (if ticker and ISIN are not available). Indicate the type of identifier used  S_878-2000_1  INTERNAL IDENTIFIER
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.  N/A  Citibank  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  S_878-2000_1  INTERNAL IDENTIFIER  ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
For each investment held by the Fund and i securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report Item C.1. Identification of investment.  a. Name of issuer (if any).  b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.  c. Title of the issue or description of the investment.  d. CUSIP (if any).  At least one of the following other identifiers Identifier.  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  Description of other unique identifier.  Item C.2. Amount of each investment.  Balance. Indicate whether amount is exprest the number of contracts.  Balance	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.  Citibank  N/A  Aramark Intermediate HoldCo Corp.  N/A  Citibank  Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used  S_878-2000_1  INTERNAL IDENTIFIER  ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide  1.00000000

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Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	199813.00000000	
exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.064634277249	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1		or derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	curity?	
Is the investment a Restricted Security?	○ Yes <sup>©</sup> No	
Item C.7.		
	ig categories as specified in rule 22e-4 [17 C	investment companies, provide the liquidity classification(s) fo FR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
applicable.	<u>.</u>	circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value

C 1 © 2 C 3 C N/A

measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement).

(including but not limited to total return

[1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	socialities may be aggregated in responding to nome C. 10.1.1-111.
a. Type of derivative instrument that most	Swap
closely represents the investment, selected from among the following (forward, future, option, swaption, swap	Critical Property of the Control o

swaps, credit default swaps, and interest rate swaps), warrant, other).

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n	Cou	ntai	mar	t۱/

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

Counterparty Record: 1 Name of counterparty. Citibank LEI (if any) of counterparty. N/A 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. Aramark Intermediate HoldCo Corp. Title of issue. Aramark Intermediate HoldCo Corp. At least one of the following other identifiers: Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX173878 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ○ Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. C Fixed Floating C Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2025-03-11 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

United States Dollar

306666.66000000

Currency. Indicate the currency in which

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

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

the investment is denominated.

currency of investment is not

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

0102030 N/A

net asset value used as the practical

expedient).		
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2025-12-22	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	11.61000000	
c. Currently in default? [Y/N]	C Yes <sup>®</sup> No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ⓒ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes € No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	available), ticker (if CUSIP and ISIN are r	e, and currency in which denominated, as well as CUSIP of not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).	or identifier used.	_
v. Betta (ii applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchas securities may be aggregated in respon	se agreement (i.e., collateral). If multiple securities of an issuer are ding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes <sup>©</sup> No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes <sup>©</sup> No	

by the Fund?

non-U.S. sovereign, private fund,

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

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Item C.1. Identification of investment.	
a. Name of issuer (if any).	Ivy Hill Middle Market Credit Fund Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Ivy Hill Middle Market Credit Fund XVIII, Ltd.
d. CUSIP (if any).	46600QAA7
At least one of the following other identifiers	s:
Identifier.	ISIN
ISIN	US46600QAA76
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2000000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1766893.40000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.571543782863
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	be following categories (long, short, $N/A$ ). For derivatives, respond $N/A$ to this Item and respond to the .11.
Payoff profile.	© Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,	Corporate

registered fund, other). If "other," provide

a brief description.	
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the le position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2033-04-22
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	12.56530000
c. Currently in default? [Y/N]	○ Yes <sup>©</sup> No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes  No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes <sup>©</sup> No

f. For convertible securities, also provide:

identifier used

i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>®</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Anesthesia Partners Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of	S_300-2000_1

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	906790.15000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.293322886708
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	r.
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the conceptrations of the risk and	

# Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

Is the investment a Restricted Security? C Yes No

# Item C.7.

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

iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Itom C 10. For requirehase and reverse res	purchase agreements also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	, 65 5	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick	erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	U.S. ANESTHESIA PARTNERS INC. TL	
Title of issue.	U.S. ANESTHESIA PARTNERS INC. TL	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198300	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes © No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	

Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
	0.0000000
ii. Termination or maturity date.	2028-10-02
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	938613.85000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-27130.62000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>♠</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes No
c. Is any portion of this investment on loan by the Fund?	○ Yes   No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	PetMate
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Astro One Acquisition Corporation
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN	LX200971
are not available). Indicate the type of identifier used	
Description of other unique identifier.	EXTERNAL IDENTIFIER

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance	1000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	595000.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.192466931397	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For deri	vatives, respond N/A to this Item and respond to the
Payoff profile.	© Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrui	ment among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	○ Yes <sup>®</sup> No	
Item C.7.		
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ng categories as specified in rule 22e-4 [17 CFR 270	ment companies, provide the liquidity classification(s) for 0.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification category	ries to the holding, indicate which of the three circum	estances listed in the Instructions to Item C 7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2029-09-14	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	13.66286000	
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	ld currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		

Payoff profile.

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

### Item C.11. For derivatives, also provide:

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes O No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan O Yes O No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Quest Borrower Limited TL 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_066-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,	provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	817283.05000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.264369681876	
Item C.3. Indicate payoff profile among th	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respo	nd to the

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

C Long Short N/A

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	•
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes ⑤ No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followi classifications, indicate the percentage amount of th	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 © 2 O 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the	

Name of counterparty. Citibank LEI (if any) of counterparty. N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer. **Quest Borrower Limited** 

Title of issue.	Quest Borrower Limited	
At least one of the following other identifiers:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202066	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be received from another party.     Receipts: Reference Asset, Instrument or Index.		
Receipts: fixed, floating or other.	C Fixed C Floating Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.		
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.		
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-02-01	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	995000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-167766.95000000	

ltam	C 12	. Securities	landing
ILEIII	U. IZ	. Securiues	ienama

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes @ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan by the Fund?

C Yes C No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Allegro Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900E0ZQX4DLP7HF87
c. Title of the issue or description of the investment.	Allegro CLO XII, Ltd.
d. CUSIP (if any).	01750UAA1
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US01750UAA16
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1000000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	910734.05000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.294598635163
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle	ABS-collateralized bond/debt obligation

commodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage

(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-

-104	100	44	•	
5/24	ハス	11.	1:3	AM

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

## Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes O No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

**CAYMAN ISLANDS** 

UNITED STATES OF AMERICA

### Item C.9. For debt securities

For debt securities, also provide:

 a. Maturity date. 2032-01-21

b. Coupon.

i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate. 11.91530000

c. Currently in default? [Y/N] C Yes O No

d. Are there any interest payments in arrears or have any coupon payments C Yes C No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification	ı ot	inves	tment	t.
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a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	CoreLogic Inc.	

d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_776-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	421616.94000000	
Exchange rate.		1
Excitating rate.		
Percentage value compared to net assets of the Fund.	0.136382048179	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and		

Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

Is the investment a Restricted Security?	○ Yes • No	
Item C.7.		
	ng categories as specified in l	end management investment companies, provide the liquidity classification(s) n rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidi sification.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate w	which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquic views; or (3) if the fund choos ing it on the sizes it would rea	e amount of a holding attributable to multiple classification categories only in the idity features that justify treating the portions separately; (2) if a fund has uses to classify the position through evaluation of how long it would take to easonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	ie Measurement). [1/2/3] Re	he fair value measurements fall pursuant to U.S. Generally Accepted eport "N/A" if the investment does not have a level associated with it (i.e
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
reference instrument, ISIN (if CUSIP is not a available).	available), ticker (if CUSIP and	, title of issue, and currency in which denominated, as well as CUSIP of nd ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are no
If other identifier provided, indicate the type	or identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also	provide:
Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	C Repurchase C Reverse	e repurchase

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	CoreLogic Inc.
Title of issue.	CoreLogic Inc.
At least one of the following other identifiers	:
ldentifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193776
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	© Fixed © Floating <sup>®</sup> Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1 35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2028-06-02
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	492500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-69651.81000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ⓒ No
c. Is any portion of this investment on loan by the Fund?	C Yes • No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the	Naked Juice LLC
investment.	
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 1.00000000 Units Number of contracts

Description of other units.

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

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.

Percentage value compared to net assets

Exchange rate.

877387.50000000

**United States Dollar** 

of the Fund.

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

0.283811898775

#### Payoff profile. C Long Short N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Derivative-credit

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

UNITED STATES OF AMERICA

#### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?

C Yes C No

#### Item C.7.

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

i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	ich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	mount of a holding attributable to multiple classification categories only in the ty features that justify treating the portions separately; (2) if a fund has is to classify the position through evaluation of how long it would take to conably anticipated trading). In (1) and (2), a fund would classify using the
	ue Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and	le of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).	or identifier deed.	
Item C.10. For repurchase and reverse re		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse re	purchase
b. Counterparty.		

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Bengal Debt Merger Sub LLC
Title of issue.	Bengal Debt Merger Sub LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202253
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. idex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit	4

Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2029-01-24
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	990000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-110137.50000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>€</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

#### Item C.1. Identification of investment.

identifier used

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Bausch Health Companies Inc. 1L TLB
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of	S_351-2000_1

24/23, 11:13 AM	NPORT-P_5493000K400JV7T0XQ39_2023-03-31.html
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	567241.59000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.183487812080
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government agency, o.s. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes O No

### Item C.7.

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

iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available).  If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Itom C 10. For requirehase and reverse res	purchase agreements also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?	C Yes C No		
d. Repurchase rate.			
e. Maturity date.			
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap		
b. Counterparty. i. Provide the name and LEI (if any) of count	serparty (including a central counterparty).		
Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if		
Name of issuer.	Bausch Health Companies Inc.		
Title of issue.	Bausch Health Companies Inc.		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202351		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit	4		

	·
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2027-02-01
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	758278.48000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-183454.11000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	3816-3822 W Jefferson Blvd
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	JEFF_38
Description of other unique identifier.	INTERNAL ID

#### Item C.2. Amount of each investment.

Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Item C.7.

a brief description.

issuer is organized.

5/24/23, 11:13 AM

Exchange rate.

of the Fund.

Payoff profile.

Balance

Units

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

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

Category.

N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

Payoff profile.

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

### Item C.11. For derivatives, also provide:

#### Item C.12. Securities lending.

and received for loaned securities?

a. Does any amount of this investment C Yes O No represent reinvestment of cash collateral received for loaned securities?

b. Does any portion of this investment C Yes O No represent that is treated as a Fund asset

c. Is any portion of this investment on loan C Yes © No by the Fund?

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	City Brewing Company LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	c.	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_773-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	92794.27000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.030016518316	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.	

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

C Long Short N/A

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.  Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is  e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the	

Citibank

Counterparty Record: 1

Name of counterparty.

LEI (if any) of counterparty. N/A

3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

Name of issuer. City Brewing Company LLC

Title of issue.	City Brewing Company LLC		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193773		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag			
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	C Fixed C Floating C Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	C Fixed Floating C Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.			
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2028-04-05		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.0000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	219444.43000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-127747.37000000		

Item (	C.12.	Securitie	s lendina
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a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes @ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

C Yes O No

c. Is any portion of this investment on loan by the Fund?

repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage

C Yes © No

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

registration statement, application, or report		le to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Lcm Ltd Partnership	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	LCM 31, Ltd.	
d. CUSIP (if any).	50200UAA4	
At least one of the following other identifiers	X:	
Identifier.	ISIN	
ISIN	US50200UAA43	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1250000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1099765.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.355745363094	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	· ·	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	ABS-collateralized bond/debt obligation	

file:///C:/Users/jasong/AppData/Local/Temp/Temp1 cimgroup.com 2023-05-24 11-12-15.zip/NPORT-P 5493000K400JV7T0XQ39 2023-03-31.html 768/802

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

Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

Corporate

#### Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.

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

CATIVIAN ISLANDS		

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes O No

#### Item C.7.

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

Category. N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

C 1 @ 2 C 3 C N/A

### Item C.9. For debt securities

For debt securities, also provide:

 a. Maturity date. 2032-01-20

b. Coupon.

i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate.

11.88770000

c. Currently in default? [Y/N]

C Yes 6 No

d. Are there any interest payments in arrears or have any coupon payments

C Yes C No

been legally deferred by the issuer? [Y/N]	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes  No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes <sup>©</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	lle of Portfolio Investments
securities in an aggregate amount not exce- in Part C, provided that the securities so list covered by this report, and have not been p	Its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Indy US Holdco LLC

d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_210-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	533856.61000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.172688644592
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security?	C Yes 6 No
Item C.7.	
<ul> <li>a. Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage amo</li> </ul>	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) f ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ne Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
reference instrument, ISIN (if CUSIP is not a available).	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	or identifier docu.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	
Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	C Repurchase C Reverse repurchase

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de	N/A  privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
If the reference instrument is neither a de issue, as well as CUSIP of the reference ins	rivative or an index, the description of the reference instrument shall include the name of issuer and title of
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference insCUSIP, ISIN, and ticker are not available).	privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.	privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.	privative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if  Indy US Holdco LLC  Indy US Holdco LLC
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker	Indy US Holdco LLC  Indy US Holdco LLC  Other identifier (if CUSIP, ISIN, and ticker are not available)
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the	crivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC Indy US Holdco LLC  Control of CUSIP, ISIN, and ticker are not available)  LX210823
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.	crivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC Indy US Holdco LLC  COther identifier (if CUSIP, ISIN, and ticker are not available)  LX210823  LX ID  Yes O No  received from another party.
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be	crivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC Indy US Holdco LLC  COther identifier (if CUSIP, ISIN, and ticker are not available)  LX210823  LX ID  Yes O No  received from another party.
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or Instrument or Instrument or Instrument.	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC  Indy US Holdco LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX210823  LX ID  Yes C No  received from another party.  dex.
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC  [Indy US Holdco LLC ]  COther identifier (if CUSIP, ISIN, and ticker are not available)  LX210823  LX ID  C Yes C No  received from another party.  dex.  C Fixed C Floating C Other  Underlying Performance  paid to another party.
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC  [Indy US Holdco LLC ]  COther identifier (if CUSIP, ISIN, and ticker are not available)  LX210823  LX ID  C Yes C No  received from another party.  dex.  C Fixed C Floating C Other  Underlying Performance  paid to another party.
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or Instruments: Reference Asset, Instrume	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC  Indy US Holdco LLC  Cother identifier (if CUSIP, ISIN, and ticker are not available)  LX210823  LX ID  Yes No  received from another party. dex.  C Fixed Floating Other  Underlying Performance
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).  Name of issuer.  Title of issue.  At least one of the following other identifiers Identifier.  Other identifier (if CUSIP, ISIN, and ticker are not available).  If other identifier provided, indicate the type of identifier used.  Custom swap Flag  1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.  Description of Other Receipts  2. Description and terms of payments to be Payments: Reference Asset, Instrument or In Payments: Reference Asset, Instrument or In Payments: fixed, floating or other.	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Indy US Holdco LLC  [Indy US Holdco

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-03-05
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	612308.65000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-11098.09000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Idera
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300VQ6S3PWR8NUC48
c. Title of the issue or description of the	Idera, Inc.
investment.	
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	

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

issuer is organized.

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

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes C No

#### Item C.7.

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

b. Counterparty.

i. Highly Liquid Investments				
ii. Moderately Liquid Investments				
iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	ch of the three circumstance	es listed in the Instructions to Item C.7 is	
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquidit views; or (3) if the fund choose ng it on the sizes it would reas	features that justify treating to classify the position thro	e to multiple classification categories only in g the portions separately; (2) if a fund has ugh evaluation of how long it would take to In (1) and (2), a fund would classify using the	
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Rep		all pursuant to U.S. Generally Accepted does not have a level associated with it (i	.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A			
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.	2029-03-02			
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating			
ii. Annualized rate.	11.51000000			
c. Currently in default? [Y/N]	○ Yes • No			
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes <sup>®</sup> No			
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>©</sup> No			
f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	C Yes C No			
ii. Contingent convertible? [Y/N]	C Yes C No			
available).	available), ticker (if CUSIP and	e of issue, and currency in v SIN are not available), or ot	which denominated, as well as CUSIP of the identifier (if CUSIP, ISIN, and ticker are n	ot
If other identifier provided, indicate the type	or identifier used.			
v. Delta (if applicable).				
Item C.10. For repurchase and reverse rep	ourchase agreements, also p	ovide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse re	ourchase		

Y, provide the name of the central counterparty.	162 - 140
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes € No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pro-	is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Watlow Electric Manufacturing Co.
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_018-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1024985.45000000

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

C 1 @ 2 C 3 C N/A

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

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

## Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Swap

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

Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a delissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick	erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Watlow Electric Manufacturing Company	
Title of issue.	Watlow Electric Manufacturing Company	
At least one of the following other identifiers:	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193018	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or li	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-03-02	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

ISO Currency Code.	United States Dollar
iv. Notional amount.	1043906.25000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	-19354.04000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>®</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any

	previously reported by name to the snarehold to shareholders or otherwise made available	ers of the Fund or to any exchange, or set forth in any e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	SS Acquisition LLC, Term Loan	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	Σ	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS-2000	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	3000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2976000.00000000	
Exchange rate.		

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Percentage value compared to net assets of the Fund.	0.962658130820
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	€ Yes C No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

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

1	1	23	• 3 ·	N/A

For debt securities, also provide:		
a. Maturity date.	2026-12-30	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	11.69560000	
c. Currently in default? [Y/N]	○ Yes ⓒ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ⓒ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes <sup>®</sup> No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of vailable), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Itom C 10. For requirehead and reverse re	nurchago agreemente, alco provider	
Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	Repurchase Reverse repurchase	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the		
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Yes ○ No	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central		
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.		
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of	counterparty.	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?	counterparty.	
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	counterparty.  © Yes © No	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern	counterparty.  O Yes O No  ing the securities subject to the repurchase a	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those	counterparty.  O Yes O No  ing the securities subject to the repurchase a	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	counterparty.  O Yes O No  ing the securities subject to the repurchase a	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.  b. Counterparty.  i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.  ii. If N, provide the name and LEI (if any) of c. Tri-party?  d. Repurchase rate.  e. Maturity date.  f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide: ltem C.12. Securities lending.  a. Does any amount of this investment represent reinvestment of cash collateral	counterparty.  Yes No  ing the securities subject to the repurchase as securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

rogion anon otatornom, apphoanom, or roport	to charcholders of culterwise made t	available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Sunshine Software Merger Sub Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISI	N are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_193-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.  Balance. Indicate whether amount is express the number of contracts.  Balance		mount, or other units. For derivatives contracts, as applicable, provide
Datance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	637662.93000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.206267272945	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short 11.	, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identi	fies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.

ltom	C 5	Country	٥f	investment	or	iceuar
петп	U.D.	Country	OI	mvesimeni	OF	issuer.

Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the	UNITED STATES OF AMERICA
issuer is organized.	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on	
the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes ○ No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	○ Yes ○ No

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
<ul> <li>i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.</li> </ul>	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	, 35 5
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Cornerstone OnDemand Inc.
Title of issue.	Cornerstone OnDemand Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198193
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No

1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-10-16	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	688435.01000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-48290.66000000	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>♠</sup> No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Ring Container Technologies Group LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available).	Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_729-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, or other un	its. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	387957.81000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.125494200339	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For deriva 11.	tives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrume	nt among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit  Corporate	
U.S. government agency, U.S. rreasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Согрогате	

Item C.5. Country of investment or issuer.

Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes ⓒ No
Item C.7.	
a. Liquidity classification information. For poleach portfolio investment among the followir classifications, indicate the percentage among	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has riews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to not not be sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the position of the position.
Item C.8. Indicate the level within the fair v	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 @ 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of

available).  If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:	, 60 0	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	Ring Container Technologies Group LLC	
Title of issue.	Ring Container Technologies Group LLC	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196729	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be received from another party.  Receipts: Reference Asset, Instrument or Index.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	

2. Description and terms of payments to be payments: Reference Asset, Instrument or Ir	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed  Floating  Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-08-12
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	389515.87000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.  Depreciation shall be reported as a negative number.	1350.87000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>€</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ⓒ No
c. Is any portion of this investment on loan by the Fund?	○ Yes <sup>®</sup> No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).

b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Compass Power Generation LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_156-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.  Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	450081.41000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.145589559431
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO	

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

4	~ ~		41	4 4	-	D 4-1 - 41	0
Item	C.6.	IS 1	tne	investment	·a	Restricted	Security?

Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities

For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	

iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available)

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

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

v. Delta (if applicable).

C Yes C No

C Yes C No

Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	Compass Power Generation LLC	
Title of issue.	Compass Power Generation LLC	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203156	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-		
Receipts: fixed, floating or other.	© Fixed © Floating <sup>®</sup> Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other	
Payments: fixed or floating	Floating	

Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2029-04-14
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	451066.99000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	12546.42000000
Depreciation shall be reported as a negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes <sup>♠</sup> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan	C Yes • No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Tony's Fresh Market / Cardenas Markets

d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_295-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	988771.88000000	
Exchange rate.		1
Exonango rato.		
Percentage value compared to net assets of the Fund.	0.319841831252	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and		

Item C.6. Is the investment a Restricted Security?

economic exposure of the investments.

transaction (repurchase, reverse repurchase). Select "repurchase

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

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Tony's Fresh Market / Cardenas Markets
Title of issue.	Tony's Fresh Market / Cardenas Markets
At least one of the following other identifiers	
ldentifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX206295
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	
Payments: fixed, floating or other.	© Fixed <sup>®</sup> Floating <sup>©</sup> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2029-08-01
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	997500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	51121.88000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes <sup>●</sup> No
c. Is any portion of this investment on loan by the Fund?	C Yes <sup>®</sup> No

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

### Item C.1. Identification of investment.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the	EPIC Dallas
investment.	
d. CUSIP (if any).	N/A
At least one of the following other identifiers	

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

corresponds to the country where the issuer is organized.

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

### Item C.6. Is the investment a Restricted Security?

Is the investment a Restricted Security? C Yes C No

#### Item C.7.

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

i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	ich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	mount of a holding attributable to multiple classification categories only in the cy features that justify treating the portions separately; (2) if a fund has s to classify the position through evaluation of how long it would take to conably anticipated trading). In (1) and (2), a fund would classify using the
	ue Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 <b>○</b> 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).  If other identifier provided, indicate the type	available), ticker (if CUSIP and	le of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse re	∍purchase
b. Counterparty.		

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ○ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes   No
c. Is any portion of this investment on loan by the Fund?	© Yes <sup>®</sup> No

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

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

# **NPORT-P: Signatures**

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

Registrant:	CIM Real Assets & Credit Fund	
By (Signature):	Barry Berlin	
Name:	Barry Berlin	
Title:	Chief Financial Officer	
Date:	2023-04-30	