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	t.
a. Name of Registrant	CIM Real Assets & Credit Fund
a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811)	CIM Real Assets & Credit Fund 811-23425
b. Investment Company Act file number	
b. Investment Company Act file number for Registrant: (e.g., 811)	811-23425
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr	811-23425 0001767074 5493000K400JV7T0XQ39 ant.
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant	811-23425 0001767074 5493000K400JV7T0XQ39
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b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1	811-23425 0001767074 5493000K400JV7T0XQ39 ant.
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2	811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City	811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable	811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable Foreign country, if applicable	811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD LOS ANGELES
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable Foreign country, if applicable Zip / Postal Code	811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD LOS ANGELES 90010
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable Foreign country, if applicable Zip / Postal Code Telephone number	811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD LOS ANGELES 90010
b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant e. Address and telephone number of Registr Street Address 1 Street Address 2 City State, if applicable Foreign country, if applicable Zip / Postal Code Telephone number Item A.2. Information about the Series.	811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD LOS ANGELES 90010 3238604900

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a. Date of fiscal year-end.	2023-09-30	
b. Date as of which information is reported.	2022-12-31	
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	ition About the Fund	
Report the following information for the Fund	d and its consolidated subsidiaries.	
Item B.1. Assets and liabilities. Report am	ounts in U.S. dollars.	
Total assets, including assets attributable to miscellaneous securities reported in Part D.	324010671.01	
b. Total liabilities.	32887427.41	
c. Net assets.	291123243.60	
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	
c. Borrowings attributable to amounts payab CFR 210.6-04(13)(a)].	ole for notes payable, bonds, and similar del	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.	0.00000000	
Other affiliates.	0.00000000	
Others.	0.00000000	
Amounts payable after one year.		-
Banks or other financial institutions for borrowings.	20000000.00000000	
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:	0.00000000	
(ii) On a standby commitment basis:	0.00000000	
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.00000000	

Item B.3. Portfolio level risk metrics.

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

208808.72000000

1 year.

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.		
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	more of the Fund's net asset value, provide the change in the following maturities: 3 month, 1 year, 5 years, 10 years, and
Maturity period.		
3 month.	-275.28170593	
1 year.	5081.28298732	
5 years.	-3560.54828059	
10 years.	108.84431920	
30 years.	-0.01201238	
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 of	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.	-59929.10491726	
1 year.	749718.58457651	
5 years.	127232.72157794	
10 years.	56838.85667597	
30 years.	2.84259157	
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.	0.0000000	
5 years.	0.0000000	
10 years.	0.0000000	
30 years.	0.0000000	
Non-Investment grade.	,	
Maturity period.		
3 month.	-32601.86356563	

-9153.10668457

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5 years.	-22913.13828733	
10 years.	-4284.75252718	
30 years.	-6998.23242444	
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).
		etween 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 lending	ng transaction, provide the following informa	tion:
b. Did any securities lending counterparty provide any non-cash collateral?	C Yes [®] 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.	0.0000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	1.34000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	-1.41000000	
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.	-0.01000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	1.25000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	-1.50000000	
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.	0.00000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	1.31000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	-1.42000000	
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	-0.04000000	1

of the preceding three months – Month 1.

Monthly total returns of the Fund for each of the preceding three months – Month 2.	1.32000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	-1.47000000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		
derivatives for each of the following categor contracts, and other contracts. Within each	ies: commodity contracts, credit contracts, e such asset category, further report the same	nge in unrealized appreciation (or depreciation) attributable to quity contracts, foreign exchange contracts, interest rate information for each of the following types of derivatives ollars. Losses and depreciation shall be reported as negative
Asset category.	Credit Contracts	
Monthly net realized gain(loss) – Month 1	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	61485.54000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	589531.90000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-105240.42000000	
Instrument type.	Swap	
Monthly net realized gain(loss) – Month 1	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	61485.54000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	589531.90000000	
Monthly net realized gain(loss) – Month 3	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-105240.42000000	
Asset category.	Equity Contracts	
Monthly net realized gain(loss) – Month 1	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-7432.58000000	
Monthly net realized gain(loss) – Month 2	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-6153.03000000	
Monthly net realized gain(loss) – Month 3	0.0000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-117.31000000	
Instrument type.	Warrant	
Monthly net realized gain(loss) – Month 1	0.0000000	

Monthly net change in unrealized appreciation (or depreciation) – Month 1	-7432.58000000	
Monthly net realized gain(loss) – Month 2	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-6153.03000000	
Monthly net realized gain(loss) – Month 3	0.00000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-117.31000000	
d. For each of the preceding three months, investment other than derivatives. Report in Month 1	monthly net realized gain (loss) and net char U.S. dollars. Losses and depreciation shall	nge in unrealized appreciation (or depreciation) attributable to be reported as negative numbers.
Monthly net realized gain(loss) – Month 1	-66132.64000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-1329824.02000000	
Month 2		
Monthly net realized gain(loss) – Month 2	-52793.19000000	
Monthly net change in unrealized appreciation (or depreciation) – Month 2	1790077.70000000	
Month 3		
Monthly net realized gain(loss) – Month 3	-45005.39000000	

Item B.6. Flow information.

Monthly net change in unrealized

appreciation (or depreciation) - Month 3

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.

Month 1	
 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 	14407052.64000000
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	394615.41000000
c. Total net asset value of shares redeemed or repurchased, including exchanges.	9036322.37000000
Month 2	
 a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions). 	9490181.78000000
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	411184.77000000
c. Total net asset value of shares	0.0000000

-5461645.58000000

Month 3

exchanges.

redeemed or repurchased, including

a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).	5036095.20000000	
b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.	428695.21000000	
c. Total net asset value of shares redeemed or repurchased, including exchanges.	0.0000000	
Item B.7. Highly Liquid Investment Minimu	ım 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.		
For portfolio investments of open-end manapledged as margin or collateral in connection [17 CFR 270.22e-4]:	gement investment companies, provide the particle of the parti	percentage of the Fund's Highly Liquid Investments that it has ified among the following categories as specified in rule 22e-
(1) Moderately Liquid Investments		
(2) Less Liquid Investments		
(3) Illiquid Investments		
For purposes of Item B.8, when computing t categorized by the Fund as Highly Liquid Inv		ould only include assets (and exclude liabilities) that are
Classification		
Item B.9. Derivatives Exposure for limited	derivatives users.	
If the Fund is excepted from the rule 18f-4 [1 270.18f-4(c)(4)], provide the following inform	7 CFR 270.18f-4] program requirement and ation:	limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR
a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.		
b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i) (B)], reported as a percentage of the Fund's net asset value.		
c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.		
d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period.		
Item B.10. VaR information.		
For Funds subject to the limit on fund levera determined in accordance with the requirem each business day:	ge risk described in rule 18f-4(c)(2) [17 CFR ent under rule 18f-4(c)(2)(ii) to determine the	. 270.18f-4(c)(2)], provide the following information, as e fund's compliance with the applicable VaR test at least once
 a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value. 	9.20000000	

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 S&P US REIT 30%/CMBX.NA.BB 20%/LSTA United States Leveraged Loan 100 Index BB/B, 25%; CLO_US_3.0_B_Sector_N1600, 25% Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio. ii. As applicable, the index identifier for the **Blended Designated Index** Fund's Designated Index. iii. Median VaR Ratio during the reporting 78.00000000 period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio. c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.

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	to sharehelders of 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 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_071-2000_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	Э
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.	329736.07000000	
Exchange rate.		

Percentage value compared to net assets	0.1132
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 (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, 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.

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

C Yes © No

INITED OTATEO 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. 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).

U	1	3.0	2	U	3	U	N/	Α

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, 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?	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.
•	
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).

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.	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				
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.	2029-01-29			
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.	346086.95000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15485.65000000
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 [©] No

NPORT-P: Part C: Schedule of Portfolio Investments

securities in an aggregate amount not exce in Part C, provided that the securities so lis	eeding five percent of its total asse sted are not restricted, have been h previously reported by name to the	lose the information requested in Part C. A Fund may report information for ts as miscellaneous securities in Part D in lieu of reporting those securities neld for not more than one year prior to the end of the reporting period e shareholders of the Fund or to any exchange, or set forth in any 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.	IENTC 2, LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifier	s:	
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	IENTC2	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is exprethe number of contracts.	ssed in number of shares, principa	al 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.	0.565052786461	

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Item C.3. Indicate payoff profi relevant payoff profile question	ile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the on in Item C.11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer typ	pe. 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 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:

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a. Maturity date.	2031-03-31	
b. Coupon.		
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	Fixed	
ii. Annualized rate.	10.75000000	
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	
	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).		7
the C 40 Fee was week and a supplied a second s		
Item C.10. For repurchase and reverse reparts a. Select the category that reflects the	ware ware	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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 securities may be aggregated in respondin	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?	C Yes [®] No	
h Doos any parties of this investment	C C	

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

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).	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.	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 a	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.		
	ssed in number of shares, principal amo	unt, 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.	471242.48000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.161870441594	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N	I/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 identifie	s 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,	Corporate	

registered fund, other). If "other," provide a brief description.

ltem C	5 Cour	ntrv of i	nvestm	ent or	issuer

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 Se	curity?
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	tfolio investments of open-end management investment companies, provide the liquidity classification(s) fo g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity Int 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.	ies 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 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 not 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 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).	0 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

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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).	in Identified deed.
, , ,	
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 $% \left\{ \left\{ 1,2,\ldots,n\right\} \right\} =0$	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., 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.	Allied Universal Holdco LLC
Title of issue.	Allied Universal 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).	LX194227
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	
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.	2028-05-14	
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.	495000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-21282.52000000	
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?	○ 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).	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 expres the number of contracts.	sed in number of shares, principal amour	t, 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 denominated in U.S. dollars, provide the exchange rate used to calculate value.	7477683.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	2.568562684151	
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 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	
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	

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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.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes 6 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	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).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2027-11-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the	Floating

following (fixed, floating, variable, none).

ii. Annualized rate.

5.67600000

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] 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 O 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 re	nurchaso agraements, also provide:
item 6.10. 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:	
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	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.	Athenahealth Group 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 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_290-2000_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
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.	386106.52000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.132626483280
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 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. 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) 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
h 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	
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.	○ 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	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.

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.	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).	LX202290
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.	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

Description of other units.

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.	426467.39000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-38228.53000000
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.		
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 identifiers:		
Identifier.	ISIN	
ISIN	US90214FAA75	
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	1811000.00000000	
Units	Principal amount	

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.	502552.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.172625343749	
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 C Short C 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.	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 ^⑤ No	
Item C.7.		
Liquidity classification information. For po- each portfolio investment among the followiclassifications, indicate the percentage amount of t	ing 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 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

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.	C 1 C 2 © 3 C 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 expedient).		
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]	○ 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 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 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 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 concerns subject to the repurchase agreement, those		agreement (i.e., collateral). If multiple securities of an issuer ar a to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	y999	•

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 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.

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.	LSF9 ATLANTIS HOLDINGS, LLC
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	LX203431
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	3368421.05000000
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.	3281684.21000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.127249122886
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

2/15/23, 12:39 PM NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html structured note, loan, ABS-mortgage 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

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. 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

11.83023000

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
	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 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 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 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	N/A

series trust, report the LEI of the series.

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 ava	silable). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	GIC-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, or otl	her units. For derivatives contracts, as applicable, provide
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.	859466.67000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.295224338452	
Item C.3. Indicate payoff profile among threlevant 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 ins	trument 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.

ltem (റ െ	is t	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.

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. 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.

10.87000000

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

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).

710/20, 12.00 T W	141 O111-1 _040000114000 1 1 101(Q00_2022-12-01.11(III)
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	f counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerr 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.	
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 6 No
c. Is any portion of this investment on loan by the Fund?	C Yes • No
NPORT-P: Part C: Sched	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	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for seeding 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.
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 & amp; Main LP
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_426-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	essed 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.	407343.74000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.139921407498
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, 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 potential portfolio investment among the following classifications, indicate the percentage among 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

 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 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	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.	○ 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 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 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 etrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Core & amp; Main LP
Title of issue.	Core & Main 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).	LX195426
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.	○ 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.	2028-07-27

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.	411458.32000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3085.91000000		
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?	C Yes [®] No		
NPORT-P: Part C: Schedu	lle of Portfolio Investment	s	
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).	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).	50201VAA1		
At least one of the following other identifiers			
ŭ			
Identifier.	ISIN		
ISIN	US50201VAA17		
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	250000.00000000		
Balance Units	Principal amount		

United States Dollar

164537.50000000

Currency. Indicate the currency in which

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

the investment is denominated.

currency of investment is not

2/15/23, 12:39 PM NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.056518159788 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-other (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 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 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 C 2 © 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).

net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	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	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 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?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset	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	t to shareholders of 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.	EOS-Metasource Intermediate, 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 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.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3482500.00000000
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.	3247779.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.115602952151
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.	© 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,	Loan

d. Are there any interest payments in

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

NPORT-P 5493000K400JV7T0XQ39 2022-12-31.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. 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. 2027-05-17 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 10.69000000 c. Currently in default? [Y/N] C Yes @ No

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 [©] 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.	○ 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	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.
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?	○ 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 seeding 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).	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

2/15/23, 12:39 PM NPORT-P 5493000K400JV7T0XQ39 2022-12-31.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 AC1-2010 are not available). Indicate the type of identifier used 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 44385.00000000 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 42250.00000000 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 0.014512753938 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-other (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 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

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

economic exposure of the investments.

Is the investment a Restricted Security? C Yes O No

	· · · · · · · · · · · · · · · · · ·
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
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 liquidate the entire position (rather than bas reasonably anticipated trade size for each p	·
Item C.8. Indicate the level within the fair of 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]	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 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	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	© 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.	
	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 [©] No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee	eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities
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 to shareholders or otherwise made available to the public.
covered by this report, and have not been p registration statement, application, or report Item 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 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.
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
covered by this report, and have not been p registration statement, application, or report Item 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 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.
covered by this report, and have not been p registration 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	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 Citibank
covered by this report, and have not been p registration 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	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
covered by this report, and have not been p registration 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.	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 LSF9 ATLANTIS HOLDINGS LLC
covered by this report, and have not been p registration 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	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 LSF9 ATLANTIS HOLDINGS LLC
covered by this report, and have not been p registration 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 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 LSF9 ATLANTIS HOLDINGS LLC
covered by this report, and have not been p registration 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	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 LSF9 ATLANTIS HOLDINGS LLC
covered by this report, and have not been p registration 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 LSF9 ATLANTIS HOLDINGS LLC N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
covered by this report, and have not been p registration 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	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 LSF9 ATLANTIS HOLDINGS LLC N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_431-2000_1
covered by this report, and have not been p registration 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 LSF9 ATLANTIS HOLDINGS LLC N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_431-2000_1
covered by this report, and have not been p registration 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	and 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. Citibank N/A LSF9 ATLANTIS HOLDINGS LLC N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_431-2000_1 INTERNAL IDENTIFIER
covered by this report, and have not been p registration 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.	ed 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. Citibank N/A LSF9 ATLANTIS HOLDINGS LLC N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_431-2000_1 INTERNAL IDENTIFIER seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide

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 exchange rate used to calculate value.	1230631.58000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.422718421511	
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 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 Se	ecurity?	
Is the investment a Restricted Security?	○ Yes • No	
Item C.7.		
Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage among	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	the 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

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, 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?	○ 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	[Stable Stable St

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

	\sim			
n	. Coi	ınta	rna	rt\/

. Provide the name and LEI	(if anv) of counterparty	(including a central 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.	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 C No	
Description and terms of payments to be like the common of the comm	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	0.0000000	
ii. Termination or maturity date.	2029-03-29	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code	Heitad States Dellar	

Exchange rate.

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1263157.90000000
ISO Currency Code.	USD
•	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	14447.37000000
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 [®] 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 of 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.	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	
Identifier.	ISIN
ISIN	US01749KAC36
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	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.	3902066.00000000

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Percentage value compared to net assets of the Fund.	1.340348490126
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.	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.	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • 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 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 liquidate the entire position (rather than bas reasonably anticipated trade size for each p	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see 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

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.		
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]	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	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.	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 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 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	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 concernsubject 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 concernsubject 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: 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 securities 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.

region diatement, application, or report	to charonolable of cultivities made availe	ible 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	x:	
Identifier.	ISIN	
ISIN	US92326HAA41	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amoun	t, 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.	2376344.55000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.816267543812	
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 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,	Corporate	

registered fund, other). If "other," provide

a brief description.

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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.	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 S	curity?	
Is the investment a Restricted Security?	○ Yes · No	
Item C.7.		
	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 liquint 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.	es 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	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 g 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.	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.	11.66332000	
c. Currently in default? [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.

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

C Yes 6 No

C 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.	
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 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 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.	Proofpoint 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_373-2000_1

2/15/23, 12:39 PM NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html 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 683424.86000000 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 0.234754481143 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 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 catego applicable.	ries to the holding, indicate whi	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 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 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 © 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, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and	e 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 restrainer desa.	
v. Betta (ii applicable).		
tem C.10. For repurchase and reverse re	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	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 hame and LEI (ii 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
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 strument, 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 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.	2028-08-31
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.	
iv. Notional amount.	708928.56000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-22314.42000000
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	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?

item C. I. 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	:
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_246-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

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	pal 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.	188215.28000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.064651409373	
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.	C Long Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely	dentifies 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, 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.		
	ng categories as specified in ru	management investment companies, provide the liquidity classification(s) for e 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	
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 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.	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.		
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	
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.	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 are not available).	LX175246	
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	
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.	2025-08-15	
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.	194936.70000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6827.64000000	
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	

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 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_762-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
4 C 2 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	1.00000000
Units	Number of contracts

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 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, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	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.	○ 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 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.	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 no	ot 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	
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.	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.	2028-08-24	

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.	287426.92000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3351.66000000	
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 Investment	S
securities in an aggregate amount not exceed in Part C, provided that the securities so list	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 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).	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.	ISIN	
ISIN	US85816HAC16	
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	4955615.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	

3605457.69000000

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

currency of investment is not

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denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.238464385534
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-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 S	ecurity?
Is the investment a Restricted Security?	○ Yes O 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) 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

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., net asset value used as the practical expedient).

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]	○ 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	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. 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	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 shareholders of 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_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 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.	144470.53000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.049625213093
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,	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. 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 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.	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).	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 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	0.00000000	
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.	148875.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3287.90000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ^⑤ 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 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.	Shiftkey, Revolver
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	FTR-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	147058.80000000
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.	145808.80000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.050084905003
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.	© 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,	Loan

d. Are there any interest payments in

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

NPORT-P 5493000K400JV7T0XQ39 2022-12-31.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. 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. 2027-06-21 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 0.00000000 c. Currently in default? [Y/N] C Yes No

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.	© 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, 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?	○ 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:	
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: 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	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.

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	Osmosis Buyer Limited TLB 1L
investment.	
d. CUSIP (if any).	N/A

2/15/23, 12:39 PM NPORT-P 5493000K400JV7T0XQ39 2022-12-31.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_722-2000_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 603216.53000000 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 0.207203149614 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

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

economic exposure of the investments.

Is the investment a Restricted Security? C Yes O No

 a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the contract of the percentage among the per	ng categories as specified in ru	22e-4 [17 CFR 270.22e-4]. For portfolio	/ide the liquidity classification(s) for 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.	ries to the holding, indicate wh	n 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 position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	features that justify treating the portions so to classify the position through evaluation	separately; (2) if a fund has n of how 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	ir value measurements fall pursuant to t "N/A" if the investment does not hav	U.S. Generally Accepted e 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		
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	Repurchase Reverse re	urchase	

and receives collateral. Select "reverse

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 securities may be aggregated in responding to Items C.10.f.i-iii.	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 shall include the name of issuer a trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other ide	
CUSIP, ISIN, and ticker are not available).	and folly the first available), tieker in (000iii and folly are not available), or other fide	nuner (n
	Osmosisuyer Limited	nuner (II
CUSIP, ISIN, and ticker are not available).		nuner (II
CUSIP, ISIN, and ticker are not available). Name of issuer.	Osmosisuyer Limited Osmosisuyer Limited	muner (ii
CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue.	Osmosisuyer Limited Osmosisuyer Limited	nunei (ii
CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers	Osmosisuyer Limited Osmosisuyer Limited	nunei (ii
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	Osmosisuyer Limited Osmosisuyer Limited Other identifier (if CUSIP, ISIN, and ticker are not available)	nunei (ii
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	Osmosisuyer Limited Osmosisuyer Limited Other identifier (if CUSIP, ISIN, and ticker are not available) LX202722	nunei (ii
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.	Osmosisuyer Limited Cosmosisuyer Limited Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202722 LX ID Yes O No received from another party.	
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	Osmosisuyer Limited Cosmosisuyer Limited Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202722 LX ID Yes O No received from another party.	nunei (ii
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	Osmosisuyer Limited Cosmosisuyer Limited Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202722 LX ID Yes No received from another party. dex.	
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.	Osmosisuyer Limited Osmosisuyer Limited Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202722 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance paid to another party.	
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	Osmosisuyer Limited Osmosisuyer Limited Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202722 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance paid to another party.	
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 I	Osmosisuyer Limited Osmosisuyer Limited Other identifier (if CUSIP, ISIN, and ticker are not available) LX202722 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex	
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 I Payments: fixed, floating or other.	Osmosisuyer Limited : Other identifier (if CUSIP, ISIN, and ticker are not available) LX202722 LX ID • Yes • No received from another party. dex. • Fixed • Floating • Other Underlying Performance paid to another party. ndex • 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.	2028-07-31
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.	638888.89000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-30880.70000000
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?	○ 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).	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 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_398-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
·	THE CONTRACTOR OF THE CONTRACT	
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	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	828926.42000000	
denominated in U.S. dollars, provide the exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.284733850086	
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	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 Se	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	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
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity viliquidate the entire position (rather than basi reasonably anticipated trade size for each p	·
Item C.8. Indicate the level within the fair was 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
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, 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	© Repurchase © Reverse repurchase

agreement" if the Fund is the cash lender and receives collateral. Select "reverse

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

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

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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.	2028-10-21
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.	870625.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-38981.97000000
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.

ltem	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	S_522-2000_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 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	330469.98000000	
denominated in U.S. dollars, provide the exchange rate used to calculate value.		
Exchange rate.		
· ·		
Percentage value compared to net assets of the Fund.	0.113515491210	
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 Sc	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 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
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 liquidate the entire position (rather than bas reasonably anticipated trade size for each p	·
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 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]	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]	○ 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	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	© Repurchase © Reverse repurchase

agreement" if the Fund is the cash lender and receives collateral. Select "reverse

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.

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

LX192522

are not available).

LX ID

If other identifier provided, indicate the 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

Payments: Floating rate Index.

SONIA1M IR

Payments: Floating rate Spread.

1.35000000

Floating

86/775

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.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	363153.82000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-30868.08000000
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 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.	Caesars Resort Collection 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	S_23-2000_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 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	282058.28000000	
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.	0.096886210977	
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 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 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 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
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 liquidate the entire position (rather than bas reasonably anticipated trade size for each p	·
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 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]	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	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	© Repurchase © Reverse repurchase

agreement" if the Fund is the cash lender and receives collateral. Select "reverse

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.

Caesars Resort Collection LLC

Title of issue

Caesars Resort Collection 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).

LX188823

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 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

90/775

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.	2025-07-21
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.	282395.74000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-337.46000000
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 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).	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.		
	sed in number of shares, principal amou	nt, 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.	3965600.23000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.362172316082	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.4	e following categories (long, short, N/I1.	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-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	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	ng categories as specified in rule 22e-4 l	ment investment companies, provide the liquidity classification(s) for 17 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.	· ·	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 views; 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 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
	ie 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.	2039-08-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	7.33000000	
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	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 rep	urchase agreements, also n	urovide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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.		
i. Cleared by central counterparty? [Y/N] If	C Yes C No	

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.

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

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.

Exchange rate.

expedient).

2	/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
	Percentage value compared to net assets of the Fund.	0.163428960228
	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, 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	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 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 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 assignational).	○ 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]	○ 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).	
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 escurities 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	nterparty (including a central counterparty).

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.	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 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 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 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.					
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.	0.00000000				
ISO Currency Code.	United States Dollar				
Upfront receipts.	0.00000000				
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.	-15507.81000000			
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

	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.	ELEMENT MATERIALS TECH GROUP US HDGS Delayed 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 used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_064-2000_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.	54589.88000000
Exchange rate.	

0.018751467359

Percentage value compared to net assets

of the Fund.

/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
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, structured note, loan, ABS-mortgage 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 O No
Item C.7.	
Liquidity classification information. For postach portfolio investment among the followiclassifications, indicate the percentage amount of th	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 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 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	C 1 C 2 © 3 C N/A

Item C.9. For debt securities

expedient).

For debt securities, also provide:

not have a level associated with it (i.e., net asset value used as the practical

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).

Name of issuer.	ELEMENT MATERIALS TECH GROUP US HDO	GS Delayed TL			
Title of issue.	ELEMENT MATERIALS TECH GROUP US HDGS Delayed TL				
At least one of the following other identifiers:		33 55%,65.12			
Identifier.					
identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)				
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX204064				
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 r Receipts: Reference Asset, Instrument or Inc	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 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.	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				

USD

	<u> </u>
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1137.67000000
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 € 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		able to the public.
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).	30227FAN0	
At least one of the following other identifiers	S:	
Identifier.	ISIN	
ISIN	US30227FAN06	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amou	nt, or other units. For derivatives contracts, as applicable, provide
Balance	9636139.83000000	
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.	9148158.96000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	3.142366389874	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	e following categories (long, short, N/. .11.	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 identifies	the instrument among each of the following:
Asset type (short-term investment vehicle	ABS-mortgage backed security	

repurchase agreement, equity-common, file:///C:/Users/jasong/AppData/Local/Temp/Temp1_cimgroup.com 2023-02-15 12-39-14.zip/NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html 102/775

(e.g., money market fund, liquidity pool, or other cash management vehicle),

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 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 2038-07-15

b. Coupon.

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

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]	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, 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.
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?	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: 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 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.

Item C	:.1. lc	lentific	ation	of	inves	tment	t.
--------	---------	----------	-------	----	-------	-------	----

a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a	N/A	

country of investment or issuer based on

corresponds to the country where the

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the

issuer is organized.

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

ltem	C 6	Is the	investme	enta F	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).

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

Fixed

ii. Annualized rate.

12.98000000

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 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.	
	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	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).	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 identifier used	LX174890
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	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 exchange rate used to calculate value.	389905.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.133931250276
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, 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?	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	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).	C 1 C 2 © 3 C 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.	12.98000000	
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	
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type		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 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.

ltem	C.11.	For derivatives,	also provide
Item	C.12.	Securities lendi	ng.

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 C No

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

Asset type (short-term investment vehicle

(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 report to shareholders or otherwise made available to the public.

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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.	SRS Distribution 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_086-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is exprest 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.	346281.95000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.118946857598
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
tem C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:

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.

NITED STATES OF AME	RICA	

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.	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 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.	○ 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 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.	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
Description and terms of payments to be a 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	paid to another party. dex
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.	2028-06-02
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.	361280.51000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-12288.96000000
Itom C 12 Securities landing	

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

derivative-interest rate, derivatives-other,

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	t to shareholders or otherwise made availab	le 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	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_667-2000_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.	540409.38000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.185629073555	
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	

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structured note, loan, ABS-mortgage 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 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 postach portfolio investment among the followiclassifications, indicate the percentage amount of th	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) foing 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 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	O 1 C 2 © 3 C N/A

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
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?	○ 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
	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.	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)

0.1 1.1 1.5 (15.011.01.01.01.1.1.1.1.1.1.1.1.1.1.1.1.			
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	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.	2028-06-26		
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.	543125.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0.0000000		
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C 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?	○ 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).	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	Σ
Identifier.	ISIN
ISIN	US06761EAA38
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.	875557.70000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.300751561150
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 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	ABS-collateralized bond/debt obligation

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

NPORT-P 5493000K400JV7T0XQ39 2022-12-31.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 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. 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. 12.89257000 c. Currently in default? [Y/N] C Yes O No d. Are there any interest payments in C Yes 6 No

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
	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	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.	Reputchase Reverse reputchase
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.
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 [€] 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 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.
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.	Reception Purchaser, LLC

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 LX204084 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 2184146.35000000 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 2107701.23000000 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 0.723989333155 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?

Item C.7.

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	I management investment companies, provide the liquidity classification(s) for le 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 catego applicable.	ries to the holding, indicate whi	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 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 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
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 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.	2028-03-24	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	10.32851000	
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 [®] 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	
	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 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

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.
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
IN OKT-1 . I art o. ochedu	
For each investment held by the Fund and it securities in an aggregate amount not exceed 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.
For each investment held by the Fund and it securities in an aggregate amount not exceed 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 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
For each investment held by the Fund and it securities in an aggregate amount not exces in Part C, provided that the securities so lists 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 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
For each investment held by the Fund and it securities in an aggregate amount not exceed 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.	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.
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so listed 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 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
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so lists covered by this report, and have not been puregistration 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 ed are not restricted, have been held for not more than one year prior to the end of the reporting period perio
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so lists 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 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 TricorBraun Holdings Inc.
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so listed covered by this report, and have not been puregistration 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).	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 TricorBraun Holdings Inc.
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so lists covered by this report, and have not been puregistration 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 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. Cittibank N/A TricorBraun Holdings Inc.
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so lists 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 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 TricorBraun Holdings Inc. 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 it securities in an aggregate amount not exceed in Part C, provided that the securities so lists 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.	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 TricorBraun Holdings Inc. N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_253-2000_1
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so listed 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 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 TricorBraun Holdings Inc. N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_253-2000_1
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so lists 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 expres	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 TricorBraun Holdings Inc. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_253-2000_1 INTERNAL IDENTIFIER
For each investment held by the Fund and it securities in an aggregate amount not exceed in Part C, provided that the securities so lists 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.	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 TricorBraun Holdings Inc. N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_253-2000_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 it securities in an aggregate amount not exceed in Part C, provided that the securities so listed 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	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 TricorBraun Holdings Inc. N/A Citibank N/A Indicate the type of identifier used S_253-2000_1 INTERNAL IDENTIFIER seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1.00000000

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.	589515.38000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.202496843848
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 6 No
	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 e 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).

h	Counternart	V

. Provide the name and LEI (any) of counterparty (including a ce	ntral counterparty).

i. Provide the name and LEI (if any) of count	rparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	vative or an index, the description of the reference instrument shall include the name of issuer and title of rument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
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 like the common of the comm	eceived from another party. ex.
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	0.0000000
ii. Termination or maturity date.	2028-03-03
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code	Heitad States Dellar

Exchange rate.

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	616319.10000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-20640.52000000
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).	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 identifier		
Identifier.	ISIN	_
ISIN	US126390AJ26	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is exprethe 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.	405504.40000000	

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Percentage value compared to net assets of the Fund.	0.139289599478
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. 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.	
	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 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).	C 1 € 2 C 3 C N/A

For debt securities, also provide:	
a. Maturity date.	2023-12-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.75000000
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, 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	© 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.	
and receives collateral. Select "reverse repurchase agreement" if the Fund is the	
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Yes © No
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	
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.	
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.
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.
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.
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. Yes No Ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
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. Yes No Ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
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. O Yes O No 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.

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.	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 identifier used	S_243-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.		nount, 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.	581752.94000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.199830467950	
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 identif	ies 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.

ltom	C 5	Country	٥f	investment	or	iceuar
петп	U.D.	Country	OI	mvesimeni	OF	issuer.

Item C.5. Country of investment or issuer	<u>.</u>
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 po	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 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 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).	O 1 © 2 O 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	○ Yes ○ No

At least one of the following other identifiers:

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

LX198243

DexKo Global Inc. TLB

Other identifier (if CUSIP, ISIN, and ticker

are not available).

Title of issue.

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

Custom swap Flag

LX ID

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.	2028-10-04	
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.	646492.72000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-63781.91000000	
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: 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 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_14-2000_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.	555930.24000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.190960444492	
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 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 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 choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity of the control of t	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 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 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).	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 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	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	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	:	
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 In		
Receipts: fixed, floating or other.	© Fixed © Floating ® Other	
Description of Other Receipts	Underlying Performance	

Payments: Reference Asset, Instrument or I	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.	2027-02-15
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.	590909.10000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-32762.94000000
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 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	US91824EAA01
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	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.	477287.93000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.163947036347
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-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.

ltem C	: 6 Is	the i	nvestmen	tа	Restricted	Security?

Is the investment a Restricted Security? O 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).

C 1 @ 2 C 3 C N/A

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.

to be paid in-kind.

12.48914000

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

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	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.
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 [®] 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).	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	· · · · · · · · · · · · · · · · · · ·
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_531-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	sed in number of shares, principal amount, or other 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.	920946.33000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.316342425500
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, 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.	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 S	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7. a. Liquidity classification information. For portion each portfolio investment among the following classifications, indicate the percentage among	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	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
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.	○ 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	ounterparty.
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			
	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.	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	:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
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 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.	2026-10-02			

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.	959179.21000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-40328.68000000	
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	le of Portfolio Investment	es
securities in an aggregate amount not exceed in Part C, provided that the securities so list	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	formation 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.
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	:	
Identifier.	ISIN	
ISIN	US95003EAL02	
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.		

899688.10000000

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

currency of investment is not

•	
Exchange rate.	
•	
Percentage value compared to net assets of the Fund.	0.309040284408

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:

ABS-mortgage backed security

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

vether,

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

0 1 @ 2 O 3 O 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.	2026-05-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.90000000
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
	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 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

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 of 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 B 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 are not available). Indicate the type of identifier used	GIB-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	1736875.00000000
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.	1628494.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.559383022757
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,	Loan

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

2/15/23, 12:39 PM NPORT-P 5493000K400JV7T0XQ39 2022-12-31.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. 2025-12-22 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 10.82143000 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.	© 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, 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?	○ 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 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 ○ 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
	ule of Portfolio Investments
securities in an aggregate amount not exce	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 securitie ted are not restricted, have been held for not more than one year prior to the end of the reporting period

or 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).	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, o	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.	469584.20000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.161300827166	
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 th
Payoff profile.	© Long C Short C 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-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	
Item C.7.		
a Liquidity classification information. For no	artfolio 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.

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	nich of the three	e circumstances	listed in the Ins	structions 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 viliquidate the entire position (rather than basi 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	ity features that es to classify the	t justify treating to position through	the portions ser gh evaluation o	parately; (2) if a fund has of how 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	e Measurement). [1/2/3] Rep	fair value mea	asurements fal ne investment c	I pursuant to U loes not have	U.S. Generally Accepted 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.	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.	12.52543000				
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 [©] 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	tle of issue, and I ISIN are not a	d currency in wh vailable), or oth	nich denominate er identifier (if C	ed, as well as CUSIP of CUSIP, ISIN, and ticker are no
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.	C Repurchase C Reverse re				

Y, provide the name of the central counterparty? [Y/N] If counterparty.	TES WIND
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?	○ 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 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).	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	781555.32000000

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.,

C 1 @ 2 C 3 C N/A

2/15/23, 12:39 PM NPORT-P_5493000K400JV7T0XQ39_2022-12-31.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 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.

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.

e. Maturity date.

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).	ivative or an index, the description of the reference instrument shall include the name of issuer and title of rument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Clydesdale Acquisition Holdings Inc.
Title of issue.	Clydesdale Acquisition 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).	LX203629
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.	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	aid to another party. dex
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.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000

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ISO Currency Code.	United States Dollar
iv. Notional amount.	818489.67000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-9533.77000000
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: Schede	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	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).	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 identifier	s:
Identifier.	ISIN
ISIN	US29246YAA64
Item C.2. Amount of each investment.	
Balance Indicate whether amount is every	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide

the number of contracts.

Balance	6000000.00000000
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.	5798428.20000000
Exchange rate.	
Percentage value compared to net assets	1.991743472042

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
i ayon prome.	™ Long ≫ Snorr ≫ 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, 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.	
Liquidity classification information. For postach portfolio investment among the followiclassifications, 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
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	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

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.

2034-10-20

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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.
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?	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

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b. Coupon.

ii. Annualized rate.

to be paid in-kind.

c. Currently in default? [Y/N]

i. Select the category that most closely

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

d. Are there any interest payments in

arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

v. Delta (if applicable).

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, 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	KTL-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	2274474.76000000
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.	2154155.05000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.739946087217
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.	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 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) 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 choos following circumstances: (1) if portions of th 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).	○ 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.	10.98000000
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]	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	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 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
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.	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.	

15/23, 12:39 PM	NPORT-P_549	93000K400JV7T0XQ	39_2022-12-31.ht	tml	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, princip	oal amount, or other u	nits. For derivative	es contracts, as ap	plicable, provide
Balance	1.00000000				
Units	Number of contracts				
Description of other units.		<u> </u>			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	881521.97000000				
Exchange rate.					
Percentage value compared to net assets of the Fund.	0.302800270805				
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, si .11.	hort, N/A). For deriv	atives, respond	N/A to this Item a	nd 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 id	lentifies the instrum	ent 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				
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	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?	○ Yes [©] No				
Item C.7.					
a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo	ing categories as specified in rule	e 22e-4 [17 CFR 270.			
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/Δ				

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]	○ 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 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.		7

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.	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 not 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 ○ 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. © Fixed © Floating © Other Underlying Performance paid to another party.
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. © Fixed © Floating © Other Underlying Performance paid to another party.
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.	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 In 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 In Payments: fixed, floating or other. Payments: fixed or floating	received from another party. dex. © Fixed © Floating © Other Underlying Performance paid to another party. ndex © Fixed © Floating © 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. index. in Fixed in Floating in Other Underlying Performance paid to another party. index in Fixed in Floating in 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 In Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread.	received from another party. idex. i Fixed i Floating i Other Underlying Performance paid to another party. ndex i Fixed i Floating i 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 In 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. idex. i Fixed i Floating i Other Underlying Performance paid to another party. ndex i Fixed i Floating i 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 In 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. dex. © Fixed © Floating ® Other Underlying Performance paid to another party. ndex © Fixed ® Floating © Other Floating SONIA1M IR 1.35000000 Month 1
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: 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. dex. © Fixed © Floating ® Other Underlying Performance paid to another party. ndex © Fixed ® Floating © Other Floating SONIA1M IR 1.35000000 Month 1

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.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	958176.05000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-71863.20000000	
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	

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.	TGP Holdings III 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_746-2000_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
Units	Number of contracts

- 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 © 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 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	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 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 retrument, ISIN (if CUSIP is not available), tid	eference 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.	TGP Holdings III LLC	
Title of issue.	TGP Holdings III LLC	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are r	not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195746	
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.	2028-06-29	

Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar]
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar]
iv. Notional amount.	320573.93000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-60998.81000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ^⑤ 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?	○ Yes • No	
NPORT-P: Part C: Schedu	ıle of Portfolio Investment	·s
iti Oiti i i ait oi ooncat		
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	its consolidated subsidiaries, disclose the infeeding five percent of its total assets as misceded are not restricted, have been held for not	formation 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 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	its consolidated subsidiaries, disclose the infeeding five percent of its total assets as misced are not restricted, have been held for not previously reported by name to the sharehold	formation 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 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	its consolidated subsidiaries, disclose the infeeding five percent of its total assets as misced are not restricted, have been held for not previously reported by name to the sharehold	formation 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 infeding five percent of its total assets as misced are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available	formation 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 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	its consolidated subsidiaries, disclose the infeding five percent of its total assets as misced are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available.	formation 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 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	its consolidated subsidiaries, disclose the infeding five percent of its total assets as misced are not restricted, have been held for not previously reported by name to the sharehold to shareholders or otherwise made available. Citibank	formation 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 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).	its consolidated subsidiaries, disclose the infeding five percent of its total assets as misced 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. 1L	formation 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). At least one of the following other identifiers	its consolidated subsidiaries, disclose the infeding five percent of its total assets as misced 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. 1L	formation 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 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).	its consolidated subsidiaries, disclose the infeding five percent of its total assets as misced 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. 1L	formation 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	its consolidated subsidiaries, disclose the infeding five percent of its total assets as misced 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. 1L	formation 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 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. Other unique identifier (if ticker and ISIN are not available). Indicate the type of	its consolidated subsidiaries, disclose the infeding five percent of its total assets as misced 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. 1L N/A Other unique identifier (if ticker and ISIN are not shareholders).	formation 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 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. 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 infeding five percent of its total assets as misced 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. 1L N/A S: Other unique identifier (if ticker and ISIN are not shareholders).	formation 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 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. 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 infeding five percent of its total assets as misced are not restricted, have been held for not previously reported by name to the sharehold it to shareholders or otherwise made available. Citibank N/A Athenahealth Group Inc. 1L N/A Other unique identifier (if ticker and ISIN are not seen as a see	formation 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 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. 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 infeding five percent of its total assets as misced are not restricted, have been held for not previously reported by name to the sharehold it to shareholders or otherwise made available. Citibank N/A Athenahealth Group Inc. 1L N/A Other unique identifier (if ticker and ISIN are not seen as a see	formation 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. 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 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.	its consolidated subsidiaries, disclose the infeding five percent of its total assets as misced are not restricted, have been held for not previously reported by name to the shareholds to shareholders or otherwise made available. Citibank N/A Athenahealth Group Inc. 1L N/A S: Other unique identifier (if ticker and ISIN are not specified in number of shares, principal amount, or specified in number of shares.	formation 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.

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.	65605.80000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.022535404314	
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 11.	d 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 eac	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-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, ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portf unt attributable to each classification.	provide the liquidity classification(s) fo iolio 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 three circumstances listed in	
Instructions to Item C.7 Funds may choose	e to indicate the percentage amount of a holding attributable to multip	le 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 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 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.
Item C.11. For derivatives, also provide:	Securities may be aggregated in responding to items of to.i.iiii.
a. Type of derivative instrument that most	Swap
closely represents the investment,	

(including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
b. Counterparty. i. Provide the name and LEI (if any) of cour	nterparty (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.	ATHENAHEALTH GROUP Inc.
Title of issue.	ATHENAHEALTH GROUP Inc.
At least one of the following other identifier	s:
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 I	e received from another party. ndex.
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	e 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

ii. Termination or maturity date. iii. Upfront payments or receipts

Payments: Amount

Upfront payments. 0.00000000

0.00000000

2029-02-15

ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	72463.77000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6495.65000000
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.	Zelis Payments Buyer 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 S_54-2000_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	978491 02000000	

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denominated in U.S. dollars, provide the exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.336108861628	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne 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	
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, structured note, loan, ABS-mortgage 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 potential portfolio investment among the followiclassifications, indicate the percentage amount of the control	ing categories as specified in rule 22	agement investment companies, provide the liquidity classification(s) for e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity n.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
	NIA	
Category. h. If attributing multiple classification category.	N/A	the three circumstances listed in the Instructions to Item C.7 is
applicable.	mos to the holding, indicate which of	and and directing and the instructions to item 0.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the	se to indicate the percentage amount be position have differing liquidity feat	of a holding attributable to multiple classification categories only in the tures 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 expedient).

swaps, credit default swaps, and interest

rate swaps), warrant, other).

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.	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	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 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:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swaption	Swap

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 strument, 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.
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).	LX192354
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.	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.	2026-09-30
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.	987437.20000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6477.58000000
tem C.12. Securities lending.	
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).	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:			
Identifier.	ISIN		
ISIN	US03754DAG88		
	0000104DA000		
tem C.2. Amount of each investment.			
Balanco Indicato whether amount is express	sed in number of charge, principal amount, or other units. For derivatives contracts, as applicable, provide		

of the Fund.

Balance. Indicate whether the number of contracts.

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.	2147835.00000000	
Exchange rate.		
Percentage value compared to net assets	0.727775469452	

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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.	© 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 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	<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.	UNITED STATES OF AMERICA
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 postach portfolio investment among the followiclassifications, indicate the percentage amount of th	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 Val- 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	O 1 C 2 © 3 O 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 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				
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 I	le of issue, and l ISIN are not ava	currency in which o ailable), or other ide	denominated, as well a entifier (if CUSIP, ISIN	as CUSIP of , and ticker are not
v. Delta (if applicable).					
Item C.10. For repurchase and reverse re	purchase agreements, also pr	rovide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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				
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 securities may be aggregated	repurchase agr in responding to	reement (i.e., collat o Items C.10.f.i-iii.	eral). If multiple securi	ities of an issuer ar
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 © No				

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NPORT-P: Part C: Schedule of Portfolio Investments

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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).	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 Delayed TL 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_325-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
	ssed in number of shares, principal ar	nount, 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.	89047.62000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.030587602315		
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 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. government sponsored entity, municipal,	Corporate		

registered fund, other). If "other," provide a brief description.

ltem C	5 Cour	ntrv of i	nvestm	ent or	issuer

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 Se	curity?
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	tfolio investments of open-end management investment companies, provide the liquidity classification(s) f 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
0 ,	ies 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 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.
	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 C 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

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).	in Identified deed.
, ,,	
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	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.	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	

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	0.00000000				
ii. Termination or maturity date.	2026-12-22				
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.	95238.10000000				
ISO Currency Code.	USD				
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6190.47000000				
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?	○ 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.	Osmosis Buyer Limited Del T1 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_723-2000_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	r 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.	104907.22000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.036035329471	
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 ® 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) 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
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 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.	
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, 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	burchase 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	rerparty (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.	Osmosisuyer Limited Del
Title of issue.	Osmosisuyer Limited Del
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).	LX202723
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	0.0000000
ii. Termination or maturity date.	2028-07-31
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.	111111.11000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6203.89000000
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 • 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). 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	
Other unique identifier (if ticker and ISIN 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 express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, pr	ovide
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.	213.75000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.000073422512	
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.	d 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-equity	
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.

Is the investment a Restricted Security?

ltam.	CG	lo.	tha	invoc	tman	٠.	Restricted	4 6~	a. riti	2
ITem	L.b.	IS	tne	inves	itmen	ιа	Restricted	1 5e	CULLIA	•

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

Cat	teg	10	٧.

N/A

C Yes C No

C Yes C No

C Yes C No

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

N/A

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

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 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 concerning 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).	Warrant		
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (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.	C Written Purchased		
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.	RUMBLEON, INC.		
Title of issue.	RUMBLEON, 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).	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		

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2023-02-28
N/A
-83255.55000000
C Yes 6 No
○ Yes • No
○ Yes • 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.
Citibank
N/A
MA Financeco. LLC
F
N/A
s:

Item C.2. Amount of each investment.

Other unique identifier (if ticker and ISIN

are not available). Indicate the type of

Description of other unique identifier.

Identifier.

identifier used

of the Fund.

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

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

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.	218162.38000000	
Exchange rate.		
Percentage value compared to net assets	0.074938152413	

S_951-2000_1

INTERNAL IDENTIFIER

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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 € 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 posterior portfolio investment among the followiclassifications, indicate the percentage amount of	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).	C 1 C 2 © 3 C N/A

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).

Name of issuer.	MA Financeco. LLC			
Title of issue.	MA Financeco. 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).	LX185951			
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	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.	2025-06-05			
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.	218434.33000000			

USD

Payoff profile.

	l
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2183.25000000
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.	
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	
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 expres 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.	613241.72000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.210646773653
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.

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	

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			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
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.	0.0000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	663333.34000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-45116.62000000		

ltem C.12. Securities le	ndina	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	,

O	Yes	•	No

C Yes 6 No

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

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

and received for loaned securities?

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).	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 Se	rvices LLC
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and I	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_18-2000_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	
Dataneo	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.	950420.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.326466546692	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	ne following categories (long, sho	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 th	e category that most closely ider	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)	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.
- i. fc
- ii

Select the category that most closely effects the coupon type among the following (fixed, floating, variable, none).	
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).	or identified used.
v. Delta (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 concerns	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:	coodinace may be aggregated in responding to terms of remining
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.	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)

received for loaned securities?

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	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 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	0.0000000				
ii. Termination or maturity date.	2028-02-11				
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.	1000000.00000000				
ISO Currency Code.	USD				
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	20420.00000000				
Item C.12. Securities lending.					
a. Does any amount of this investment represent reinvestment of cash collateral	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

structured note, loan, ABS-mortgage backed security, ABS-asset backed

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).	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	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	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	400000.00000000
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.	3919200.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.346233970031
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.	ABS-other

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.

NITED 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	0	2	•	3	0	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]

○ 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, 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:	
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	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 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. 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, 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.	2340371.09000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.803910763379	
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-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.	IRELAND	
Item C.6. Is the investment a Restricted Sc	ecurity?	
Is the investment a Restricted Security?	C 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) 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 catego applicable.	ries to the holding, indicate wh	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 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 is 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	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]	○ 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 a 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 n	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 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.	
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 pr	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).	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
ION	
ISIN	US05592AAL44
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	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.	353013.76000000
Exchange rate.	

expedient).

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Percentage value compared to net assets of the Fund.	0.121259215044
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 c.11.
Payoff profile.	© Long © 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.	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 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 [€] No
Item C.7.	
	ortfolio 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 ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
3 ,	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 choo 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., sedient).
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 considers).	○ 1

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).	Floating	
ii. Annualized rate.	2.45000000	
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 [®] 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).		
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.	C Yes No	
d. Repurchase rate. e. Maturity date.	C Yes C No	
e. Maturity date. f. Provide the following information concern		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:	ng 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 subject to the repurchase agreement, those	ng 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 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	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.

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 otatomont, application, or ropor	to orial oriolation of ourior wide made available	o to the public.
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.	1865737.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.640875485216	
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	
ltem 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 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	

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

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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 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 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 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 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]	○ 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

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 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.	○ 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:	
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 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.	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. Name C2. Amount of each investment.	15/23, 12.39 PW	NPOR1-P_3493000R400JV7T0XQ39_2022-12-31.IIIIII
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 I.0000000 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. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to selficialty and the exchange rate and the exc	Description of other unique identifier.	INTERNAL IDENTIFIER
Units Number of contracts Balance 1.00000000 Units Number of contracts Currency, Indicate the currency in which in investment is denominated. Walue. 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 used to calculate value. Exchange rate used to calculate value. Percentage value compared to net assets of the Fund. 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 trelevant 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, commonly dividentive-credit, derivative-credit, derivative-credit apper, ABS-collateralized commercial paper, ABS-collateralized species of the country of investment or issuer. Copyrate Copyrate Copyrate Copyrate CANADA (FEDERAL LEVEL) CANADA (FEDERAL LEVEL) Concentrations of the risk and economic operators of the risk and economic operators of the risk	Item C.2. Amount of each investment.	
Description of other units. Currency, Indicate the currency in which investment is denominated. Value, Report values in U.S. dollars, Ir currency of the investment is denominated. Value, Report values in U.S. dollars, provide the exchange rate used to calculate value. 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.1. 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 markef fund, liquidity pool, or other cash management vehicle), non equity-preferred, delt, derivative-credit devivative-credit devivat		sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Currency, Indicate the currency in which the investment is denominated. Value, Report values in U.S. dollars, Ir currency of investment a sensor of 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.S. 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. Payoff profile. Long Short N/A Long Short N/A	Balance	1.0000000
Currency, Indicate the currency in which the investment is denominated. Value. Report values in U.S. dollars. If currency of investment is not of denominated in U.S. dollars, provide the exchange rate used to calculate value. 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: Seset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or preparable of the cash management vehicle), repurchase agreement, equity-common, sully-preferred, debt, derivative-credit, derivative-credit, derivative-credit, derivative-commodity, derivative-credit, derivative-credit, derivative-credit, provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency, U.S. government agency, U.S. government agency, U.S. government genosored entity, municipal, registered fund, other), if "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government prosposed entity, municipal, 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 ode that corresponds to the country where the issuer is organized, also report the ISO country ode that corresponds to the misk and commend of the concentrations of the risk and commend of the concentrations of the r	Units	Number of contracts
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 tracevant payoff profile question in Item C.1.1. 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), repurchase agreement, equity-common, equity-preferred, debt, derivative-condition, equity-preferred, debt, derivative-condition, equity-preferred, debt, derivative-condition, equity-preferred, debt, derivative-conditions of the condition of the following in the following in the condition of the following in the following in the condition of the following in the following in the condition of the following in the followi	Description of other units.	
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. Hom 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. Rem 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-prefered, debt, derivative-credit, derivative-commodity, derivative-credit, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivative-sommodity, derivative-foreign exchange, derivative-interest rate, derivative-sommodity, derivative-origin private fund, registered fund, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government agency of the investment or issuer. Report the ISO country of investment or issuer. Report the ISO country ocode that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized. CANADA (FEDERAL LEVEL) CANADA (FEDERAL LEVEL)		United States Dollar
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. Payoff profile question in Item C.11. Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commondity, derivative-credit, derivative-commondity, elevitative-foreign exchange, derivative-interest rate, derivative-sother, structured note, loan, ABS-mortgage 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 agency, U.S. government agency, U.S. government gency, U.S. govern	currency of investment is not denominated in U.S. dollars, provide the	340542.79000000
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-oredit, derivative-commodity, derivative-foreign exchange, derivative-foreign exchange, derivative-foreign exchange, derivative-foreign exchange, derivative-foreign exchange, derivative-oredit, logical paper, ABS-collateralized bond/debt obligation, ABS-other, commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commercial paper, ABS-collateralized bond/debt obligation, ABS-other, provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. soverigin, 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 where the issuer is organized. Also report the ISO country code that corresponds to the country where the issuer is organized. CANADA (FEDERAL LEVEL)	Exchange rate.	
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-cormon, equity-preferred, debt, derivative-credit, derivative-credit, derivative-credit, derivative-credit, derivative-foreign exchange, derivative-interest rate, derivative-south, structured note, loan, ABS-mortgage 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.		0.116975472582
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, equily-common, equily-preferred, debt, derivative-cerdit, derivative-cerdit, derivative-cerdit, derivative-cerdit, 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. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government of entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.S. 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 where the issuer is organized, also report the ISO country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	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.
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-foreign exchange, derivative-interest rate, derivative-sother, structured note, loan, ABS-mortgage backed scourity, 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 agency, I.F "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 where the issuer is organized, also report the ISO country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	Payoff profile.	C Long C Short C 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-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. 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 a brief description. Item C.S. 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 where the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	Item C.4. Asset and issuer type. Select the	
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.	(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, 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
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.	U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Corporate
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.5. Country of investment or issuer	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	corresponds to the country where the	CANADA (FEDERAL LEVEL)
nem 6.6. is the investment a restricted security?	issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	ecurity?

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.

C Yes O No

- 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	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 liquidit views; or (3) if the fund chooses 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 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 Valunet asset value used as the practical expe	ue 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).	○ 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	
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	e 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		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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) or 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 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				
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.	Corel Corp.				
Title of issue.	Corel Corp.				
At least one of the following other identifiers:					
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)				
Other ideals of COLOR ION and title					
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX180794				
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. 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.	2026-07-02
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.	364337.68000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-23794.89000000
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 [®] 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.

itom or machinication or invocational	
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.

15/23, 12:39 PM	NPORT-P_54	493000K400JV7T0XQ39_2022-12-31.html
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, princi	ipal 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.	1262998.93000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.433836513492	
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.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely i	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.		
	ng categories as specified in ru	I management investment companies, provide the liquidity classification(s) fo le 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	
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]	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	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.		7

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	rerparty (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.	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 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	
	0.00000000	

ii. Termination or maturity date.	2028-02-11	
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.	1286726.16000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-19280.91000000	
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?	○ 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.	24 Seven, Inc., 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	LX200747
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	3970000.00000000
Units	Principal amount

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.

NPORT-P_5493000K400JV7T0XQ39 2022-12-31.html 2/15/23, 12:39 PM 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 0102 @ 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. 2027-11-16 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 10.38870000 c. Currently in default? [Y/N] C Yes C 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 O 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.

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.

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are

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

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	t to shareholders 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	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	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.	922037.29000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.316717167134
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 ○ 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

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.

2029-07-30

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

Floating

ii. Annualized rate.

11.23000000

c. Currently in default? [Y/N]

C Yes C No

d. Are there any interest payments in arrears or have any coupon payments	○ 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.	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, 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?	○ Yes ○ No
d. Repurchase rate.	
a Maturity data	
e. Maturity date.	
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.
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	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.	HUB International 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). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_052-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	esed in number of charge, principal amount, or other units. For derivatives contracts, as applicable, provide
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.	196973.39000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.067659795062
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, 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.

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.

i. Highly Liquid Investments

ii. Moderately Liquid Investments

Indicate the level within the fair value

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

0 1 6 2 0 3 0 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).

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]	○ 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

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).

ii. Contingent convertible? [Y/N]

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
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.	HUB International Ltd.
Title of issue.	HUB International 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).	LX192052
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
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.	2025-04-25
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.	198484.85000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-270.94000000
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

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	KNS Midco 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			
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 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.	531984.38000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.182735110196		
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.	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			

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

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	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 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.	
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	purchase agreements, also provide:
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.	
	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
	O La Salana
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de	
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
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference insCUSIP, 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
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 KNS Acquisition Corp.
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 KNS Acquisition Corp.
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 strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if KNS Acquisition Corp. KNS Acquisition Corp.
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 KNS Acquisition Corp. KNS Acquisition Corp. 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	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 KNS Acquisition Corp. KNS Acquisition Corp. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX193951
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 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 KNS Acquisition Corp. KNS Acquisition Corp. COther identifier (if CUSIP, ISIN, and ticker are not available) LX193951 LX ID Per Yes 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	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 KNS Acquisition Corp. KNS Acquisition Corp. COther identifier (if CUSIP, ISIN, and ticker are not available) LX193951 LX ID Per Yes 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.	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 KNS Acquisition Corp. KNS Acquisition Corp. COther identifier (if CUSIP, ISIN, and ticker are not available) LX193951 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.	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 KNS Acquisition Corp. KNS Acquisition Corp. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX 1D Yes No received 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	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 KNS Acquisition Corp. KNS Acquisition Corp. : Other identifier (if CUSIP, ISIN, and ticker are not available) LX 1D Yes No received 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 Payments: Reference Asset, Instrument or Instruments: Reference Asset, Instrume	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 KNS Acquisition Corp. KNS Acquisition Corp. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX193951 LX ID Yes No received from another party, dex. Fixed Floating Other Underlying Performance paid to another party, ndex
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.	Invitative 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 KNS Acquisition Corp. KNS Acquisition Corp. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX ID Cother identifier (if CUSIP, ISIN, and ticker are not available) LX ID Cother identifier (if Cusip, ISIN, and ticker are not available) LX ID Cother identifier (if Cusip, ISIN, and ticker are not available) LX ID Cother identifier (if Cusip, ISIN, and ticker are not available) LX ID Cother identifier (if Cusip, ISIN, and ticker are not available)

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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: Race currency	
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
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.	585000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-53015.62000000
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

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.	Plaze Inc.
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

of the Fund.

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 **United States Dollar** the investment is denominated. Value. Report values in U.S. dollars. If 360711.52000000 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

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, 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

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.

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	rount of a holding attributable to multiple classification categories only in the refeatures that justify treating the portions separately; (2) if a fund has 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
	ie 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).	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]	○ 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	ourchase 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.	○ Repurchase ○ Reverse rep	ourchase
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	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple secur	ities 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 coun	iterparty (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 strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), o	of issuer and title of or other identifier (if		
Name of issuer.	Plaze Inc.			
Title of issue.	Plaze 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).	LX189542			
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. 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.	2026-08-03
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.	401906.99000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-41195.48000000
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?	C Yes [●] No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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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.

Citibank
N/A
WW International Inc.
N/A
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.	INTERNAL IDENTIFIER	
tem 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.	676836.21000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.232491298746	
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	
tem C.4. Asset and issuer type. Select the	category that most closely identifies tl	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), repurchase agreement, 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?

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	ch of the three circumstances	isted 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 the to classify the position through	h evaluation of how 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] Repo		pursuant to U.S. Generally Accepted oes 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]	○ 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	available), ticker (if CUSIP and I	e of issue, and currency in whi SIN are not available), or othe	ch denominated, as well as CUSIP of r 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 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 t	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 derissue, 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.	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 not 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 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
· -,	Officed States Bollan
Payments: Amount	0.0000000
ii. Termination or maturity date.	2028-04-13
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code	
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1172010.75000000
ISO Currency Code.	luan.
130 Currency Code.	USD
v. Unrealized appreciation or depreciation.	-495160.42000000
Depreciation shall be reported as a negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment	○ Yes [®] No
represent reinvestment of cash collateral received for loaned securities?	165 140
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	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.

by the Fund?

itom or in idontinodation or invocational	
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
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_552-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

/15/23, 12:39 PM	NPORT-P_5493	000K400JV7T0XQ39_2022-12-31.html	
Balance. Indicate whether amount is express the number of contracts.		amount, or other units. For derivatives contracts, as	s 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.	441348.86000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.151602068781		
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	ne following categories (long, sho	ort, N/A). For derivatives, respond N/A to this Ite	m 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	ntifies the instrument among each of the following	ng:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit	<u> </u>	
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	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?	○ Yes • No		
Item C.7.			
	ing categories as specified in rule 2	anagement investment companies, provide the liquion 22e-4 [17 CFR 270.22e-4]. For portfolio investments on.	
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category	Tavo		

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	
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, 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.	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	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.	HUNTER DOUGLAS Inc.	
Title of issue.	HUNTER DOUGLAS 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).	LX202552	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag		
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 Floating Other Underlying Performance paid to another party. Prixed 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 Floating Other Underlying Performance paid to another party. Prixed Floating Other Floating SONIA1M IR 1.35000000 Month	

ii. Termination or maturity date.	2029-02-25	
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.	-54907.39000000	
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?	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.

Trinitas Clo Ltd		
5493000JXST1RIX07H55		
Trinitas Clo VIII, Ltd.		
89641FAC8		
At least one of the following other identifiers:		
ISIN		
US89641FAC86		

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	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.	991300.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.340508709556	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		or 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 in	nstrument 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	curity?	
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 amou	ng categories as specified in rule 22e-4 [17 CF	nvestment companies, provide the liquidity classification(s) for 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.	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).

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).	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]	○ 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 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:	- -

file:///C:/Users/jasong/AppData/Local/Temp/Temp1_cimgroup.com 2023-02-15 12-39-14.zip/NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html 248/775

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 availabl	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.	American Axle & Manufacturing Inc. TL	
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_761-2000_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.	304397.07000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.104559521333	
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 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-credit	

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structured note, loan, ABS-mortgage 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 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	Security?
Is the investment a Restricted Security?	C Yes 6 No
Item C.7.	
 a. Liquidity classification information. For peach portfolio investment among the follow classifications, indicate the percentage am 	ortfolio 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 lount 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 applicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
multiple sub-advisers with differing liquidity	use 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 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.
	r 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., bedient).
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	C 1 C 2 © 3 C N/A

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]

		1
<u> </u>		

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	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	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those 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	
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.	American Axle & Daniel Control of the Control of th
Title of issue.	American Axle & Daniel Company 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 ○ 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.	2029-12-06	
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.	310344.83000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	3362.58000000	
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?	○ 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 shareholders or otherwise made available to the public.

registration statement, application, or repor	t to shareholders of 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	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_61N-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.	207878.12000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.071405538571
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 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.

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).

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] 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 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.	
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	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
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.	BROOKFIELD WEC HOLDINGS INC TL 1L
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 not 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	0.0000000	
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.	208333.33000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	7878.12000000	
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 $\ \ \ \ \,$ Yes $\ \ ^{\bullet}$ 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.	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, 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.	17693044.28000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	6.077510013013
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 commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Real estate

d. Are there any interest payments in

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

2/15/23, 12:39 PM NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html 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

C Yes C No

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]	○ 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 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	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.	occumed may be aggregated in responding to nome of rolling.
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 € 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).	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. DDTL

N/A

2/15/23, 12:39 PM NPORT-P 5493000K400JV7T0XQ39 2022-12-31.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 LX199523 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 1510262.70000000 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 1488363.89000000 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 0.511248731497 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

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

economic exposure of the investments.

Is the investment a Restricted Security? Yes No

each portfolio investment among the followiclassifications, indicate the percentage amo	ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit 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 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	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 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.	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]	○ 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	
a. Select the 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 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.	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.
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 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 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).	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 38, Ltd.
d. CUSIP (if any).	501965AA5
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US501965AA57
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	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.	5191987.90000000

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

Is the investment a Restricted Security?

Item C.7.

2/15/23, 12:39 PM Exchange rate.

of the Fund.

Payoff profile.

other cash management vehicle),

equity-preferred, debt, derivative-

equity, derivative-foreign exchange,

structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,

Issuer type (corporate, U.S. Treasury,

provide a brief description.

a brief description.

issuer is organized.

U.S. government agency, U.S.

non-U.S. sovereign, private fund,

Report the ISO country code that

corresponds to the country where the

If different from the country where the

country code that corresponds to the

the concentrations of the risk and

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.

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.,

C 1 @ 2 C 3 C 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.	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]	○ 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]	○ 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.	
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	○ Yes • No

c. Is any portion of this investment on loan $\,\,\,\,$ $\,$ 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.

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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 2022-LAQ Mortgage Trust
d. CUSIP (if any).	50172LAN0
At least one of the following other identifiers	s:
Identifier.	ISIN
ISIN	US50172LAN01
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	337500.01000000
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.	330934.66000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.113675107458
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-mortgage backed security Corporate
U.S. government agency, U.S. government sponsored entity, municipal,	

registered fund, other). If "other," provide a brief description.

a biloi 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 potential portfolio investment among the followiclassifications, indicate the percentage amount of	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.	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	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
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2027-03-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	4.87000000
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:

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).	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	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 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 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.	Redstone HoldCo 2 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	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.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applica	ble, 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.	495120.94000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.170072624183	
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 re	spond 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,	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?	C Yes 6 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	
applicable. 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 ar 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
Item C.8. Indicate the level within the fair	value hierarchy in which the ue 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]	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	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 identifier dood.	
v. Betta (ii 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 re	epurchase
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) or 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 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.	Redstone HoldCo 2 LP
Title of issue.	Redstone HoldCo 2 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).	LX194108
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. 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.	2028-04-27
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.	710217.38000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-213102.22000000
Depreciation shall be reported as a negative number.	
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?	○ 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).	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:	
Identifier.	ISIN
ISIN	US55820GAA40

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 600000.00000000

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.

N/A

iii. Less Liquid Investmentsiv. Illiquid Investments

Category.

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.	2034-01-19	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	11.68657000	
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]	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 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 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 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 C No

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

other cash management vehicle), 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	to shareholders of otherwise made availab	ine 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.	
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.	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.	1769419.60000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.607790562553	
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 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	ABS-collateralized bond/debt obligation	

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.

CAYMAN ISLANDS

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.

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

14.24257000

c. Currently in default? [Y/N]	○ Yes [®] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes • No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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.	
f. Provide the following information concern	ning 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:	social to a lagging atom in responding to notice of rothin in.
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: Schedu	ule of Portfolio Investments
For each investment hold 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	I. Ic	lenti	ficat	tion	of	inves	tment	t.
----------	-------	-------	-------	------	----	-------	-------	----

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case 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 C	6 is the	investment	a Restricte	ed 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

Indicate the level within the fair value

hierarchy in which the fair value

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

0102630 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).

measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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]	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:	

C Yes C No

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).

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

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 esecurities 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
	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.	Pitneyowes Inc.
Title of issue.	Pitneyowes 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).	LX193439
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. 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 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.	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.	755646.32000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-54178.10000000
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: 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).	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	:
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	MET-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	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.	1398900.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.480518141630
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 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.	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	

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? 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. 2027-05-17 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 0.00000000 c. Currently in default? [Y/N] C Yes @ 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 @ 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 2023-02-15 12-39-14.zip/NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html 282/775

C Repurchase C Reverse repurchase

15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
agreement" 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
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?	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: 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).	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	
Identifier.	ISIN
ISIN	US55281FAS92

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	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	2270123.00000000

2/15	/23.	12:39	PΝ

NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.779780745751 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: ABS-collateralized bond/debt obligation Asset 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, 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 expedient).

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.	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.	13.39257000
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, 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	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

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.

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 expres 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 exchange rate used to calculate value.	469252.88000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.161187019695
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.	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 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 0 3 0 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.

11.56871000

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] 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

C Yes @ No

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	or 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 $\boldsymbol{\alpha}$	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	C Yes [€] No	
represent reinvestment of cash collateral received for loaned securities?	- 165 - INO	
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 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 at 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	

5/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html	
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 expres the number of contracts.	sed in number of shares, principa	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	942770.02000000	
exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.323838800482	
Item C.3. Indicate payoff profile among the 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.	C Long C Short C N/A	
tem 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. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
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 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 liquid views; or (3) if the fund choose ing it on the sizes it would rea	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
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] Rej	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 © 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 ○ 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	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 may be aggregated in responding to Items C.10.f.i-iii.	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 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 netrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available)	
Name of issuer.	KKR Apple Bidco LLC	
Title of issue.	KKR Apple Bidco LLC	
Title of issue. At least one of the following other identifiers		
At least one of the following other identifiers		
At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	Other identifier (if CUSIP, ISIN, and ticker are not available)	
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235	
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235 LX ID Yes O No received from another party.	
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235 LX ID Yes O No received from another party.	
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235 LX ID Yes © No received from another party. dex.	
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance	
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance	
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 Incompany Instrument or Instruments or Instruments or Instruments Instruments or Instruments Instruments Instruments Instruments Instruments Instruments Instruments Instruments Instrument Instruments I	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance paid to another party. ndex	
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other	
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. Payments: fixed or floating	Other identifier (if CUSIP, ISIN, and ticker are not available) LX196235 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other Fixed Floating Other Floating	

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.	2028-09-22
iii. Upfront payments or receipts	
iii. Opironi payments of receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	954326.92000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-9586.01000000
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.

Itam	~ 1	Identificat	ion of	investment	
пеп	U. I.	identificat	IOH OI	mvesimem	

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.	Seattle SpinCo Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifier	rs:
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN	S 171-2000 1

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

identifier used

Description of other unique identifier.	INTERNAL IDENTIFIER	
tem 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.	248125.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.085230226529	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, sho 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 th	e category that most closely iden	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.	Corporate	
government agency, c.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 S	ecurity?	
Is the investment a Restricted Security?	C Vos @ 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	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 liquidit views; or (3) if the fund chooses 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 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 Valunet asset value used as the practical expe	ue 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).	○ 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]	○ Yes ○ 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	e 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		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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	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) or 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 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	
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.	Seattle Spinco Inc.	
Title of issue.	Seattle Spinco 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).	LX202171	
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. 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.	2027-02-28
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.	248125.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2481.25000000
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.	TransDigm Inc. TLH
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_738-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

13/23, 12.39 PW	NPUR1-P_54930	000K400JV7T0XQ39_2022-12-3T.Html
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.	496409.21000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.170515141237	
Item C.3. Indicate payoff profile among the 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 € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely ider	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. 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	
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	ng categories as specified in rule 2	anagement investment companies, provide the liquidity classification(s) fo 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity on.
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	
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]	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	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.		٦

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.		
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.	TransDigm Inc. TLH		
Title of issue.	TransDigm Inc. TLH		
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).	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 Inc.	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 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	0.00000000		

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.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	497496.24000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	8862.89000000
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.

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

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.	4979975.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.710607143015
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-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.	
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 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 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 measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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]	○ Yes ○ 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	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 rej	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 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 ○ Yes 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 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 availab	le 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.	Ivanti Software Inc.	
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_508-2000_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	7
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.	528248.81000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.181451952605	
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	

structured note, loan, ABS-mortgage 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

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]

ı,	

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]	○ 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.	
•	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.	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 r 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 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.	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.	663333.33000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-133426.19000000	
Item C.12. Securities lending.		
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?	○ 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.

registration statement, application, or repor	t to shareholders of otherwise made ava	mable 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.	Spirit AeroSystems Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and ISIN a	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_17-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	ssed in number of shares, principal amo	unt, 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.	104572.63000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.035920398765	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		I/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 th	e category that most closely identifie	s 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.

ITED 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).

С	1	•	2	С	3	C	N/A	

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

C

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

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]	○ 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	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 ltem 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	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).	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.	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 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.	2027-01-15			
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.	105263.16000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2467.36000000			
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?	C Yes [®] No			

c. Is any portion of this investment on loan $\ \ \ \ \,$ 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 distribution of early model made available to the partie.
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.	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	
Identifier.	ISIN
ISIN	US918470AA36
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	182754.55730000
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.	200719.33000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.068946514719
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 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

to be paid in-kind.

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 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. 2034-03-15 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 12.99700000 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

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 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:	
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 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.
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	2DD-2001

identifier used

identifier used		
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment. Balance. Indicate whether amount is exprest 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.	2.340932972484	
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	
tem C.4. Asset and issuer type. Select the	e category that most closely identifies th	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), repurchase agreement, 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.		
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 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 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 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 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 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.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	1.0000000
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]	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]	○ 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 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.	
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: 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 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.	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 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.	
	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.	6113810.28000000
Exchange rate.	

expedient).

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Percentage value compared to net assets of the Fund.	2.100076312834
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 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.	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 · No
Item C.7.	
Liquidity classification information. For policy each portfolio investment among the followiclassifications, indicate the percentage amount of the percentage amount o	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 th multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas	bries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is 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
reasonably anticipated trade size for each plane. Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valinet asset value used as the practical expense.)	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).	○ 1 ○ 2 ○ 3 ○ N/A

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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	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
Itom C 10. For requirehees and reverse re	nurchasa agreemente, alaa provider	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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	Repurchase Reverse repurchase Yes No Counterparty. Yes 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:	Repurchase Reverse repurchase Yes No Counterparty. Yes 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	Repurchase Reverse repurchase Yes No counterparty. Yes No ing the securities subject to the repurchase as securities may be aggregated in responding	

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.

registration statement, application, or repor	t to snareholders of otherwise made	available to the public.
Item C.1. Identification of investment.		
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	s:	
Identifier.	ISIN	
ISIN	US04942GAC15	
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	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.	2294250.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.788068301118	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne 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, structured note, loan, ABS-mortgage 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	

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 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).

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 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.
- 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.	
	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
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	
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

15/23, 12.39 PW	NPORT-P_5493000R400JV7T0XQ39_2022-12-31.IIIIII	
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, 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.	189794.51000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.065193870352	
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	o 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, 0.3. 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 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	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 reasor	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
Item C.8. Indicate the level within the fair was Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ie Measurement). [1/2/3] Repoi	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 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]	○ 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, 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 are not
v. Delta (if applicable).	or raditation adda.	
v. Botta (ii appiicabio).		
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 name and LEI (ii any) or 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 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.	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	€ 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. 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
,	Officed Otales Bollar
Payments: Amount	0.0000000
rayments. Amount	0.00000000
ii. Termination or maturity date.	2024-11-03
,	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.	194910.92000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-4111.62000000
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	○ Yes O No
received for loaned securities?	
b. Does any portion of this investment	○ Yes [©] No
represent that is treated as a Fund asset	Yes *** NO
and received for loaned securities?	
c. Is any portion of this investment on loan	○ 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).	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:		
Identifier.	ISIN	
ISIN	US66860WAA71	

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 2250000.00000000

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.

N/A

iii. Less Liquid Investments iv. Illiquid Investments

Category.

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.	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.	11.38257000	
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 a 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 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.		

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 C No

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

other cash management vehicle), 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 repor	t to shareholders of otherwise made availar	the 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 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).	68249DAJ8	
At least one of the following other identifiers	3:	
Identifier.	ISIN	
ISIN	US68249DAJ81	
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	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.	1400680.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.481129738278	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	ne 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 th	e category that most closely identifies tl	ne instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or	ABS-mortgage backed security	

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.

2036-01-15

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

ii Annualized rate

Floating

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]	○ 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, 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	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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	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.
tem 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?	○ 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 investm	ent
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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	N/A	

series trust, report the LEI of the series.		
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 expres 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.	1835731.30000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.630568441495	
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	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		

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 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. 2031-01-20 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 8.21000000 c. Currently in default? [Y/N] C Yes © 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 @ 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 2023-02-15 12-39-14.zip/NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html 332/775

C Repurchase C Reverse repurchase

	··· • · · · · <u>-</u> · · · · · · · · · · · · · · · · · · ·
agreement" 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 tem 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.
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
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 invest	ment.

Description of other units.

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	
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	

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.	253130.85000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.086949721660
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
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?	C Yes [€] No
Item C.7.	
Liquidity classification information. For poreach portfolio investment among the followin 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.	ies 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).

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	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	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those 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	Owap

(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	sterparty (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	Σ	
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	
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.		
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.		
Payments: Base currency	United States Dollar	

ii. Termination or maturity date. iii. Upfront payments or receipts

Payments: Amount

Upfront payments. 0.00000000

0.00000000

2029-07-06

ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	255000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	4952.10000000
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

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.	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 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

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.

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	446459.83000000

1.00000000

NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.153357672331 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 @ 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.,

swaps, credit default swaps, and interest

rate swaps), warrant, other).

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?	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	Swap

b. Counterparty.i. Provide the name and LEI (if any) of count	nterparty (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 in 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.	LogMeIn Inc.
Title of issue.	LogMeIn Inc.
At least one of the following other identifiers	5:
ldentifier.	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 □ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. ndex.
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.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
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.	0.0000000

ISO Currency Code.	United States Dollar
iv. Notional amount.	
iv. Notional amount.	688981.22000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-243243.82000000
negative number.	
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?	○ 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.	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 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_233-2000_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, 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.	557795.81000000	
Exchange rate.		

expedient).

2/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
Percentage value compared to net assets of the Fund.	0.191601262442
Item C.3. Indicate payoff profile among t relevant payoff profile question in Item C	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 the	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	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	Security?
Is the investment a Restricted Security?	○ Yes · No
Item C.7.	
	cortfolio 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 sount 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 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 t multiple sub-advisers with differing liquidity	use 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 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.
	r 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., bedient).
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	C 1 © 2 C 3 C N/A

For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	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	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 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 transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse	C Repurchase C Reverse repurchase
repurchase agreement" if the Fund is the cash borrower and posts collateral.	
repurchase agreement" if the Fund is the	
repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Yes C No
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 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 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.
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.
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.
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 ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer a
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. Yes No ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer a
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: 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	counterparty. C Yes C No 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. Swap

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.	LBM Acquisition LLC	
Title of issue.	LBM Acquisition 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).	LX191233	
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	0.00000000	
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.	640107.19000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-81466.88000000
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?	○ 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 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 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.	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 express the number of contracts.	ssed in number of shares, principal amount, c	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.	550300.64000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.189026693023	

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 Equity-common (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 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).

0102030 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, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and IS	of issue, and currenc SIN are not available)	y in which denomina , or other identifier (if	ated, as well as CUSIP of CUSIP, ISIN, and ticker are not
v. Delta (if applicable).				
Item C.10. For repurchase and reverse re	□ purchase 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.	○ Repurchase ○ Reverse rep			
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 resecurities may be aggregated ir	epurchase agreemen responding to Items	t (i.e., collateral). If m C.10.f.i-iii.	nultiple securities of an issuer ar
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 [●] No			

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NPORT-P: Part C: Schedule of Portfolio Investments

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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).	Ilpt 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.	ILPT Commercial Mortgage Trust 2022-LPF	·· <u>·</u> 2
d. CUSIP (if any).	449652AJ5	
At least one of the following other identifiers	S:	
Identifier.	ISIN	
ISIN	US449652AJ58	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amou	int, 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.	1988300.20000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.682975421478	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/.11.	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 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 [®] 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) 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	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	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).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2039-10-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.94000000
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

	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	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: ltem C.12. Securities lending.	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 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).	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.	

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Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, princ	cipal amount, or	other units. For	derivatives contra	acts, as applicable, provi	de
Balance	4296774.20000000					
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.	4140371.62000000					
Exchange rate.						
Percentage value compared to net assets of the Fund.	1.422205787762					
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, .11.	short, N/A). Fo	or derivatives, r	espond N/A to t	this Item and respond to	o the
Payoff profile.	Long ○ Short ○ N/A					
Item C.4. Asset and issuer type. Select th	e category that most closely	identifies the in	nstrument amo	ng each of the f	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	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?	Yes ○ No					
Item C.7.						
Liquidity classification information. For postable portfolio investment among the followiclassifications, indicate the percentage amount of t	ing categories as specified in ru	ıle 22e-4 [17 CF				
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 praement 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.	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.	11.33000000	
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	
	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?	○ Yes ○ No	
d. Repurchase rate.		

Payoff profile.

Asset type (short-term investment vehicle

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:	
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 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).	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.
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 express the number of contracts.	ssed in number of shares, principal amount, 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.	6430582.90000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.208886800133
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.

(e.g., money market fund, liquidity pool, or other cash management vehicle), file:///C:/Users/jasong/AppData/Local/Temp/Temp1_cimgroup.com 2023-02-15 12-39-14.zip/NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html 353/775

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: ABS-collateralized bond/debt obligation

repurchase agreement, 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.

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 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:

•

2035-07-20

b. Coupon.

a. Maturity date.

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

Floating

ii. Annualized rate.

11.24391000

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, 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 identifier used.	ot
v. Delta (if applicable).		
Itom C 10. For requirehers and reverse re	nurchago agreemente also provido:	
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.		
	ng 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.	are
tem 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	

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).	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	N/A

series trust, report the LEI of the series.		
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	LUCATIONET A CAT	_
IOIN	US95003EAG17	
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	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.	3619328.96000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.243229127033	
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 late.	e
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-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?

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 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. 2031-05-15 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 7.81800000 c. Currently in default? [Y/N] C Yes © 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 @ 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 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.
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 [®] No
c. Is any portion of this investment on loan by the Fund?	C Yes [®] No
NDODT D. Dord O. Ook ad	de of Doutfolio luccosturouto

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 invest	ment.
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Description of other units.

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	:
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
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	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.	729278.70000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.250505143794
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 6 No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followin classifications, indicate the percentage among the percentage are classifications.	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
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).

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 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
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:	
Type of derivative instrument that most closely represents the investment, selected from among the following	Swap

(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 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.	ADMI Corp.		
Title of issue.	ADMI 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).	LX195710		
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		

ii. Termination or maturity date. iii. Upfront payments or receipts

Payments: Amount

Upfront payments. 0.00000000

0.00000000

2027-12-23

ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	798387.09000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-65116.45000000
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

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.	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
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

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.

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	559218.75000000

1.00000000

2/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.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.	0.192090038254
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	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 th	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. 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 a brief description.	Derivative-credit Corporate
Item C.5. Country of investment or issue	or .
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 • No
Item C.7.	
a. Liquidity classification information. For p	portfolio investments of open-end management 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.

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

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).

swaps, credit default swaps, and interest

rate swaps), warrant, other).

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?	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	Swap

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).	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.	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).	LX207236
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
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.	2028-08-17
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
Opironi receipis.	0.0000000

Exchange rate.

ISO Currency Code.	United States Dollar
iv. Notional amount.	625000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-34531.25000000
tem C.12. Securities lending.	
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: 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).	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.	N/A
c. Title of the issue or description of the investment.	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 express 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.	888303.63000000

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Percentage value compared to net assets of the Fund.	0.305129751584
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.	Loan
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 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 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	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see 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
reasonably anticipated trade size for each p 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., pet asset value used as the practical net asset value used as the practical expedient).

0	1	O	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.	11.07304000	
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]	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).		
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.	○ Yes ○ No	
Y, provide the name of the central		
Y, provide the name of the central counterparty.		
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of	counterparty.	
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party?	counterparty.	
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.
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. C Yes C 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.
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. C Yes C 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.
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, application, or roport	to charonoldoro of carotimos mado available 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.	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 express the number of contracts. Balance	ssed in number of shares, principal amount, or 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.	337240.58000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.115841172910	
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 1.1.	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.

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	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?	C 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 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 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).	○ 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	C Yes C No

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

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.	2029-02-17	
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.	359723.28000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15278.91000000	
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	

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 Corporation 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_657-2000_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.	481293.75000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.165323024039
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 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 So	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the followin classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) foing 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 ○ 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 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 identifier used.	n 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.	© 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. securities may be aggregated in responding to Items C.	e., collateral). 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 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.	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 not 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 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.	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.	498750.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-12468.75000000
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

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.	DexKo Global 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_717-2000_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, 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.	158872.89000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.054572382484	
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 1.11.	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 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. 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. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate.

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

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

C Yes C No

C Yes C No

C Yes C No

ii. Contingent convertible? [Y/N] C 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).

c. Currently in default? [Y/N]

to be paid in-kind.

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

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.	
	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	rerparty (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.	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	LX ID
type of identifier used.	LAID
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	
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
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	849.59000000
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

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

710/20, 12:00 1 W	W ON -1 _ 5455600 N + 600 V + 70 A Q S _ 2022 - 12 - 5 1. Hum
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	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_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.	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.	526311.62000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.180786533391
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, 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.

ltem C	: 6 Is	the i	nvestmen	tа	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). Item C.9. For debt securities

O	1	•	2	O	3	O	N/A

For debt securities, also provide:

 a. Maturity date. b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N] 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 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.	
	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 count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	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
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).	LX196604
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	
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.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	552558.13000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-20720.91000000
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.

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 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_SOV-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.	344837.49000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.118450689727	
	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 O 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," 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.	
 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) 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 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 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
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).	
Itom C 10. For requirebone and reverse and	hurchage agreements, also provide:
Item C.10. For repurchase and reverse repurchase and reverse 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.	
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.	Sovos Brands Intermediate Inc.
Title of issue.	Sovos Brands Intermediate 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).	LX195246
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	0.00000000
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.	0.0000000
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.	-6260.79000000
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?	○ 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.	Primary Products Finance LLC
d. CUSIP (if any).	N/A

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

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.

Exchange rate.

Percentage value compared to net assets of the Fund.

0.196982241235

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, 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.

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	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	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 as 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 Valuet asset value used as the practical expe	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.		
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, reference instrument, ISIN (if CUSIP is not 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).		
Item C.10. For repurchase and reverse re	purchase 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	

 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 concerns subject to the repurchase agreement, those 	ing the securities subject to the repurch securities may be aggregated in respo	nase agreement (i.e., collateral). If multiple securities of an issuer are onding 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 counterpar	ty).
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
		the reference instrument shall include the name of issuer and title of e), 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	
Title of issue. At least one of the following other identifiers	-	
	-	r are not available)
At least one of the following other identifiers	S:	r are not available)
At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	Other identifier (if CUSIP, ISIN, and ticke	r are not available)
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	Other identifier (if CUSIP, ISIN, and ticke LX199193	r are not available)
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.	Other identifier (if CUSIP, ISIN, and ticke LX199193 LX ID Yes O No received from another party.	r are not available)
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	Other identifier (if CUSIP, ISIN, and ticke LX199193 LX ID Yes O No received from another party.	r are not available)
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.	Other identifier (if CUSIP, ISIN, and ticke LX199193 LX ID Yes © No received from another party. idex.	r are not available)
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.	Other identifier (if CUSIP, ISIN, and ticke LX199193 LX ID Yes No received from another party. Fixed Floating Other Underlying Performance	r are not available)
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	Other identifier (if CUSIP, ISIN, and ticke LX199193 LX ID Yes No received from another party. Fixed Floating Other Underlying Performance	r are not available)
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 Incompany Instrument or Instruments or Instruments or Instruments Instruments or Instruments Instruments Instruments Instruments Instruments Instruments Instruments Instruments Instrument Instruments I	Other identifier (if CUSIP, ISIN, and ticke LX199193 LX ID Yes No received from another party. idex. Fixed Floating Other Underlying Performance paid to another party.	r are not available)
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.	Other identifier (if CUSIP, ISIN, and ticke LX199193 LX ID Yes No received from another party. idex. Fixed Floating Other Underlying Performance paid to another party. Index Fixed Floating Other	r are not available)
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. Payments: fixed or floating	Other identifier (if CUSIP, ISIN, and ticke LX199193 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. Index Fixed Floating Other Floating Other	r are not available)

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.	2029-04-01
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.	581875.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2595.16000000
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?	C Yes 6 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.

Campus Drv Lease-bckd C	
N/A	
Campus Drive Secured Lease-Backed Pass-Through Trust	
13467UAA0	
At least one of the following other identifiers:	
ISIN	
	Campus Drive Secured Lease-Backed Pass-Through Trust 13467UAA0 S:

	_	_
ISIN	US13467UAA07	
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	r other units. For derivatives contracts, as applicable, provide
Balance	3833646.98160000	
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.	2589245.17000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.889398296742	
Item C.3. Indicate payoff profile among the 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 th
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,	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?	○ Yes [©] No	
Item C.7.		
a Liquidity alassification information. For no	utfalla (m.)turtatatat	tinuantment companies provide the liquidity election(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 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 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.	ıe
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	alue 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.ε dient).	э.,
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.	2058-06-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	6.91200000	
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 [®] 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 identifier used.	t
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.	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 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 • 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).	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.	Dave & Samp; Buster's 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_996-2000_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.	265086.29000000
Exchange rate.	

expedient).

2/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
Percentage value compared to net assets of the Fund.	0.091056381043
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, 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 poeach portfolio investment among the followi classifications, indicate the percentage amount of 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
· .	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 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 @ 2 O 3 O N/A

 $file: ///C:/Users/jasong/AppData/Local/Temp/Temp1_cimgroup.com\ 2023-02-15\ 12-39-14.zip/NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html \\ 396/775$

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	
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	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).		7
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	© 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.	Repurchase Reverse repurchase Yes No counterparty. Yes No ing the securities subject to the repurchase	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	Repurchase Reverse repurchase Yes No counterparty. Yes No ing the securities subject to the repurchase	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 concernsubject to the repurchase agreement, those	Repurchase Reverse repurchase Yes No counterparty. Yes No ing the securities subject to the repurchase	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 lem 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	Repurchase Reverse repurchase Yes No Counterparty. Yes No ing the securities subject to the repurchase execurities may be aggregated in responding Swap	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.

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.	Dave & Buster's Inc.	
Title of issue.	Dave & 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 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.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2029-06-29	
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.	266000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	12386.29000000
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 repor	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.	MH Sub I LLC
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_695-2000_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	1.0000000
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.	238600.62000000
Evchange rate	

0.081958629290

Percentage value compared to net assets

of the Fund.

/15/23, 12:39 PM	NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html
·	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 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 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 amount of the percentage amount o	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 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 © 2 C 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

2/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
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 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 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 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/Δ

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).

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 no	ot 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	
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.	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.	244987.45000000	

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6897.60000000
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 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.	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 expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	2347058.85000000	
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.	2327108.85000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.799355221940	

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:

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

Floating

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.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 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.

corresponds to the country where the

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.	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. Balance	sed in number of shares, principal amount, or other units. For 1.00000000	derivatives contracts, as applicable, provide
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.	691940.44000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.237679558472	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, r 11.	espond 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 amo	ng 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	LINITED 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?	© 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 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 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 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
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 Voc 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?	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 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
	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	x:
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 ○ 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
Description and terms of payments to be Payments: Reference Asset, Instrument or	
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.	2028-07-27
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.	803703.44000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-108655.74000000
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 [€] 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.

ltem	C.1.	Identification	of	investment.
	•	identification	٠.	

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
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.	907851.56000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.311844409526
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.

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

Indicate the level within the fair value

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

0 1 6 2 0 3 0 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).

measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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]	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:	

C Yes C No

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).

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

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
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.	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 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.	2028-06-08
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.	937500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-24960.94000000
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 [®] 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	Charter Next Generation 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_935-2000_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.	720156.30000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.247371625533
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 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	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 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 © 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 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 requirebase and reverse re-	hurchase agreements, also provide:
Item C.10. For repurchase and reverse reparts 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.	
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.	Charter Next Generation Inc.
Title of issue.	Charter Next Generation 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).	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. idex.
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.
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.	2027-12-01
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.	739984.18000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-13702.26000000
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?	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.	Diversitech 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 not available). Indicate the type of identifier used

Asset 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.

2/15/23, 12:39 PM

identifier used

Balance

Units

the number of contracts.

Description of other units.

Exchange rate.

of the Fund.

Payoff profile.

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 wh	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 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 set 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	ie 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 © 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	
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	rovide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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	эpurchase
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 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
	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.	Diversitech Holdings Inc.
Title of issue.	Diversitech Holdings 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).	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. idex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other
B 1 // 10// B 1 /	
Description of Other Receipts	Underlying Performance
Description of Other Receipts Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party.
2. Description and terms of payments to be	paid to another party.
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. Index
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I Payments: fixed, floating or other.	paid to another party. Index Fixed Floating Other
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I Payments: fixed, floating or other. Payments: fixed or floating	paid to another party. Index Fixed Floating Other Floating

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.	2028-12-22
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.	298757.14000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-20539.56000000
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

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

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

10/20, 12.00 1 10	NI OINT-I _0-0000011-00	3V710/XQ33_2022-12-31:11till
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.	esed 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	729195.29000000	
denominated in U.S. dollars, provide the exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.250476492698	
	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	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.	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 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 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 Valunet 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 racrianier 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 t	counterparty.	
c. Tri-party?	○ Yes ○ 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 ac 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	
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 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.	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 no	t 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 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.	1
Payments: Base currency	United States Dollar
,	Office States Bollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2026-12-12
ii. Icinimation of maturity date.	2020-12-12
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
iso canoncy cous.	Officed States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	736174.22000000
ICO Curren au Carla	
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-8801.22000000
Depreciation shall be reported as a	-0001.22000000
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 [®] No
b. Does any portion of this investment represent that is treated as a Fund asset	○ Yes [©] No
and received for loaned securities?	
c Is any portion of this investment on loan	C Vee @ Ne

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?

item o. i. 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	S_82-2000_1
are not available). Indicate the type of identifier used	
Description of other unique identifier.	INTERNAL IDENTIFIER
	I.

Item C.2. Amount of each investment.

/ 13/23, 12.39 PW	NPOR1-P_549300	JUN400JV710AQ39_2022-12-31.Html
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.	671898.84000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.230795326299	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short .11.	t, 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 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. 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	Security?	
Is the investment a Restricted Security?	○ Yes ⓒ No	
Item C.7.	100 - 110	
a. Liquidity classification information. For po	ing categories as specified in rule 22e	agement investment companies, provide the liquidity classification(s) for e-4 [17 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.

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).

according according brackers expe		
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]	○ 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	
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	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).		1
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?	○ 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	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.	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		
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 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	

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.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	678857.13000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3564.00000000	
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.

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	:
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
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

- 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	
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]	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	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	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:

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), tic	eference 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.	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 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 ○ 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.	2028-12-16	

Upfront payments.		
орноне раутопа.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	347375.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-12809.46000000	
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 No	
NPORT-P: Part C: Schedu	lle of Portfolio Investment	es
securities in an aggregate amount not exceed in Part C, provided that the securities so list	eding five percent of its total assets as misce	formation 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
covered by this report, and have not been p registration statement, application, or report	reviously reported by name to the sharehold	lers of the Fund or to any exchange, or set forth in any
	reviously reported by name to the sharehold	lers of the Fund or to any exchange, or set forth in any
registration statement, application, or report	reviously reported by name to the sharehold	lers of the Fund or to any exchange, or set forth in any
registration statement, application, or report Item C.1. Identification of investment.	reviously reported by name to the sharehold to shareholders or otherwise made availabl	lers 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). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	reviously reported by name to the sharehold to shareholders or otherwise made availabl Avison Young Canada Inc	lers 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). b. LEI (if any) of 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	reviously reported by name to the sharehold to shareholders or otherwise made available Avison Young Canada Inc 549300JFJVF4I6PSM579	lers 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). b. LEI (if any) of 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.	reviously reported by name to the sharehold to shareholders or otherwise made available Avison Young Canada Inc 549300JFJVF4I6PSM579 Avison Young Canada, Inc. C0553HAE0	lers 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). b. LEI (if any) of 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).	reviously reported by name to the sharehold to shareholders or otherwise made available Avison Young Canada Inc 549300JFJVF4I6PSM579 Avison Young Canada, Inc. C0553HAE0	ders of the Fund or to any exchange, or set forth in any e to the public.
registration 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	reviously reported by name to the sharehold to shareholders or otherwise made available Avison Young Canada Inc 549300JFJVF4I6PSM579 Avison Young Canada, Inc. C0553HAE0	ders of the Fund or to any exchange, or set forth in any e to the public.
registration 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	reviously reported by name to the sharehold to shareholders or otherwise made available Avison Young Canada Inc 549300JFJVF4I6PSM579 Avison Young Canada, Inc. C0553HAE0 : Other unique identifier (if ticker and ISIN are not	ders of the Fund or to any exchange, or set forth in any e to the public.
registration 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.	reviously reported by name to the sharehold to shareholders or otherwise made available Avison Young Canada Inc 549300JFJVF4I6PSM579 Avison Young Canada, Inc. C0553HAE0 : Other unique identifier (if ticker and ISIN are not LX207448 EXTERNAL IDENTIFIER	ders of the Fund or to any exchange, or set forth in any e to the public.
registration 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	reviously reported by name to the sharehold to shareholders or otherwise made available Avison Young Canada Inc 549300JFJVF4I6PSM579 Avison Young Canada, Inc. C0553HAE0 : Other unique identifier (if ticker and ISIN are not LX207448 EXTERNAL IDENTIFIER	ders of the Fund or to any exchange, or set forth in any e to the public. ot available). Indicate the type of identifier used
registration 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.	reviously reported by name to the sharehold to shareholders or otherwise made available. Avison Young Canada Inc. 549300JFJVF4I6PSM579 Avison Young Canada, Inc. C0553HAE0 : Other unique identifier (if ticker and ISIN are not LX207448 EXTERNAL IDENTIFIER	ders of the Fund or to any exchange, or set forth in any e to the public. ot available). Indicate the type of identifier used

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.	716000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.245943948393
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.	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.	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.	UNITED STATES OF AMERICA
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
applicable.	bries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is the to indicate the percentage amount of a holding attributable to multiple classification categories only in the
moductions to item our runus may choos	a to manage and percentage amount of a nothing attributable to multiple diassilleation 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.	2026-01-31	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	11.44000000	
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). 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	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		agreement (i.e., collateral). If multiple securities of an issuer are good to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	,	,
Item C.12. Securities lending.		

file:///C:/Users/jasong/AppData/Local/Temp/Temp1_cimgroup.com 2023-02-15 12-39-14.zip/NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html 435/775

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 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.

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.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL
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_895-2000_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.	118278.07000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.040628178134
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-credit

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structured note, loan, ABS-mortgage 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 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.	
Liquidity classification information. For poeach 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 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 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 portion 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 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.	

c. Currently in default? [Y/N]

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

b. Coupon.

ii. Annualized rate.

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.	
•	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:	
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.	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 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.	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.	
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.	2029-06-22	
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.	120743.04000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1861.25000000	
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 repor	to shareholders or otherwise made a	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 Rive	erfront I LLC
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and ISII	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	OLASM	
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 ar	mount, 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.	10297981.45000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	3.537327120519	
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 th	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	Loan	

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?

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. 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]

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] 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.	○ 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 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	200
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.	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:	
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	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 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

or

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

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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	0.400,0000.4
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 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.	195102.32000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.067017087879
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 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

agreement" if the Fund is the cash lender and receives collateral. Select "reverse

each portfolio investment among the followi classifications, indicate the percentage amo	ng categories as specified in ru	thanagement investment companies, provide the liquidity classification(s) in the second care in the second c
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 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	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).	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 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	ourchase agreements, also n	rovide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	Repurchase Reverse r	

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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	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.
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.	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 in 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.	Ryan Specialty Group LLC
Title of issue.	Ryan Specialty Group LLC
At least one of the following other identifiers	5:
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
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	
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	

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.	2027-09-01
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.	196000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1224.04000000
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ^⑤ 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

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).	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, principal 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.	77813.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.026728542536	
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	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,	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.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO	IRELAND	
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 po each portfolio investment among the following 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.	· ·	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 valued the entire position (rather than basi reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose ng it on the sizes it would reas ortion of the position.	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 was Accounting Principles (ASC 820, Fair Valunet 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).	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? [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]	○ 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	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).		
Itom C 10 For remurches and account	urobasa agreements, etc.	rouido
Item C.10. For repurchase and reverse rep a. Select the category that reflects the	200	
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.	C Repurchase C Reverse re	epurcnase
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If	○ Yes ○ No	

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 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.	846238.39000000	
Exchange rate.		

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Percentage value compared to net assets of the Fund.	0.290680462176
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,	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 Ro
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

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	O	2	•	3	O	N/A
	•		_		·		,,

Counterparty Record: 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]	○ 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		ency in which denominated, as well as CUSIP of le), 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	© 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	nent (i.e., collateral). If multiple securities of an issuer are ms 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	© Repurchase © Reverse repurchase © Yes © No counterparty. © Yes © No ing the securities subject to the repurchase agreem	nent (i.e., collateral). If multiple securities of an issuer are ms 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 concernsubject to the repurchase agreement, those	© Repurchase © Reverse repurchase © Yes © No counterparty. © Yes © No ing the securities subject to the repurchase agreem	nent (i.e., collateral). If multiple securities of an issuer are

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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.	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 no	ot 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 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	0.00000000		
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.	886888.94000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-42582.42000000
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

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

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

Percentage value compared to net assets

currency of investment is not

Exchange rate.

of 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.

regionation statement, application, or report	to original original or cure who are made a valuable 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	
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	2189393.94000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	

2112765.15000000

0.725728775165

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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.	© 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.	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 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.	N/A
Item C.6. Is the investment a Restricted S	Security?
Is the investment a Restricted Security?	C Yes € No
Item C.7.	
 a. Liquidity classification information. For peach portfolio investment among the follow classifications, indicate the percentage among 	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
applicable. Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see 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

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:

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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.	13.23000000	
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	
	available), ticker (if CUSIP and ISIN are not	and 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 repurchase 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?	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 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:	, 55 5	-
Item C.12. Securities lending.		
a. 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 C Yes O No

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

and received for loaned securities?

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).	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.	ΓLB4 1L
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
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_006-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Itom C 2. Amount of each investment		
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal an	nount, 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.	571115.91000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.196176678625	
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 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.	Derivative-credit	
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.

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 Se	ecurity?		
Is the investment a Restricted Security?	C Yes 6 No		
Item C.7.			
 a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the	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 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 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 C No		

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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.	© 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 $% \left\{ \left\{ 1,2,\ldots,n\right\} \right\} =0$	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., 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.	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)
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 • 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.	2029-04-13	
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.	599125.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-660.34000000	
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

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 ava	ailable). 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.		
	sed in number of shares, principal amount, or ot	her 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.	670740.60000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.230397474178	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.		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 ins	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.	Derivative-credit Compared:	
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 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, 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 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:	, 33 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	
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 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		
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	0.00000000	
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.	726106.20000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-55643.05000000	
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: 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.	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	· :
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 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.	1433825.18000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.492514840886
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,	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.

4	~ ~		41			D 4-3 - 41	0
ıτem	G.b.	IS	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]

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 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 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	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.	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	
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
ii. Termination or maturity date.	2028-03-06
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.	1488721.80000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-45012.43000000
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

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	:
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 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.	312345.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.107289612515
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.

ltom	C 6	le	tha	investment a	2	Restricted	Security	?
iteiii	U.O.	15	uie	mvesumem a	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 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]	○ 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).

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.	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 are not available).	LX198240	
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.	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.	2028-10-02
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.	495000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-180878.97000000
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.

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	Help/Systems 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 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 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.	445274.60000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.152950549222		
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 Security?

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	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 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 © 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 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	© 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.	
	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 strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Help/Systems Holdings Inc.
Title of issue.	Help/Systems Holdings 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).	LX195247
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: Reference Asset, Instrument or In	dex.
Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	dex. © Fixed © Floating © Other Underlying Performance paid to another party.
Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be	dex. © Fixed © Floating © Other Underlying Performance paid to another party.
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 I	dex. © Fixed © Floating © Other Underlying Performance paid to another party. ndex
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 I Payments: fixed, floating or other.	dex. © Fixed © Floating © Other Underlying Performance paid to another party. ndex © Fixed © Floating © Other

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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.	
,	2026-11-19
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.	492424.22000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-47149.62000000
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).	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	IENTC 1, LLC		
investment.			
d. CUSIP (if any).	N/A		
At least one of the following other identifiers			

At least one of the following other identifiers:

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

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.

b. Counterparty.

i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	1
b. If attributing multiple classification categorapplicable.	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 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	mount of a holding attributable to multiple classification categories only in the fity 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 sonably 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 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).	O 1 O 2 © 3 O N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2031-03-31]
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	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]	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, reference instrument, ISIN (if CUSIP is not 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 d 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	purchase 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 re	epurchase

Y, provide the name of the 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: 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 ⑤ 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).	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
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 exprest 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
ure investment is denominated.	

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)

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.	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 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.
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 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.	Pretium PKG Holdings Inc.
Title of issue.	Pretium PKG 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).	LX197568
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 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	0.0000000
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.	278596.50000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-53728.73000000
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 [®] 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
in Part C, provided that the securities so list covered by this report, and have not been p	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.
in Part C, provided that the securities so list covered by this report, and have not been p	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
in Part C, provided that the securities so list covered by this report, and have not been p registration statement, application, or report	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
in Part C, provided that the securities so list covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment.	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.
in Part C, provided that the securities so list covered by this report, and have not been p registration 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	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. Bx Trust
in Part C, provided that the securities so list covered by this report, and have not been p registration 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	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. Bx Trust N/A
in Part C, provided that the securities so list covered by this report, and have not been p registration 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.	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. Bx Trust N/A BX Trust 2022-PSB
in Part C, provided that the securities so list covered by this report, and have not been p registration 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).	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. Bx Trust N/A BX Trust 2022-PSB
in Part C, provided that the securities so list covered by this report, and have not been p registration 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	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. Bx Trust
in Part C, provided that the securities so list covered by this report, and have not been p registration 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.	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. Bx Trust N/A BX Trust 2022-PSB 05606DAJ7 S: ISIN
in Part C, provided that the securities so list covered by this report, and have not been p registration 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.	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. Bx Trust N/A BX Trust 2022-PSB 05606DAJ7 S: ISIN
in Part C, provided that the securities so list covered by this report, and have not been p registration 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	ded 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. Bx Trust N/A BX Trust 2022-PSB 05606DAJ7 S: US05606DAJ72
in Part C, provided that the securities so list covered by this report, and have not been p registration 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.	led 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. Bx Trust

Percentage value compared to net assets of the Fund.

0.678474671268

United States Dollar

1975197.47000000

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.

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
ravoli biolii c .	I ond 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. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,	ABS-mortgage backed security 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.	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 following classifications, indicate the percentage among 	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 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).

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2039-08-15

b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	6.34000000
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 [©] 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	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	
Select the category that reflects the	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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	© Yes [©] 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?	© Yes [©] 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.
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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 agreement (i.e., collateral). If multiple securities of an issuer are
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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.	C Yes C No counterparty. C Yes C No 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.
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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 agreement (i.e., collateral). If multiple securities of an issuer are
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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 agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.

2/15/23, 12:39 PM

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

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).	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).	126721AC3	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US126721AC31	
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	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.	1321102.95000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.453795077872	
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 C Short C 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.	ABS-mortgage backed security	
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	UNITED STATES OF AMERICA	

file:///C:/Users/jasong/AppData/Local/Temp/Temp1_cimgroup.com 2023-02-15 12-39-14.zip/NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html 485/775

/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.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 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).

01 @ 2 0 3 0 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2026-12-15

b. Coupon.

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

ii. Annualized rate.

5.46000000

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]

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 O No

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

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 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 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: 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).	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 2022-LAQ Mortgage Trust
d. CUSIP (if any).	50172LAQ3
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US50172LAQ32
Item C.2. Amount of each investment.	
	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3749999.99000000

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.	3628301.62000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.246311210033
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
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 poeach portfolio investment among the followiclassifications, indicate the percentage among	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	ries 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.	2027-03-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	5.97000000
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 [®] 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 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.	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?
- C Yes © No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange,

- C Yes C 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 repor		
tem 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	3:	
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 a	mount, 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 exchange rate used to calculate value.	3965523.49000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.362145956112	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		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	ABS-collateralized bond/debt obligation	1

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derivative-interest rate, derivatives-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 C 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.
- 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. 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.

11.34454000

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 [©] 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, 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.	
,	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: 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	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 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. 	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. 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	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.	1151261.08000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.395454882187
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.

ltem	C 6	Is the	investme	nt 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 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] Yes No

ii. Contingent convertible? [Y/N]

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

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

v. Delta (if applicable).

1		

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.	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
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	0.0000000
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.	1200793.83000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-48283.91000000
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.

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. 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 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.	54330.71000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.018662443207
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 Security?

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 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 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 F 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 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	© 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	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
a. Type of derivative instrument that most	Curan	
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 ser 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).	LX203389	
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	0.00000000
ii. Termination or maturity date.	2029-03-26
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.	55581.29000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1250.58000000
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).	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 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, 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. 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 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 wl	nich 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	mount of a holding attributable to multiple classification categories only in the lity 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 Val net asset value used as the practical exp	ue Measurement). [1/2/3] Re	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).	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, reference instrument, ISIN (if CUSIP is not 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 dISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
z olia (ii appiloazio).		
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.	C Repurchase C Reverse	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.	
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 repurch securities may be aggregated in respo	ase agreement (i.e., collateral). If multiple securities of an issuer are adding 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 counterpart	y).
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
		ne reference instrument shall include the name of issuer and title of), 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	
Title of issue. At least one of the following other identifiers		
		are not available)
At least one of the following other identifiers	:	are not available)
At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	Other identifier (if CUSIP, ISIN, and ticker	are not available)
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	Other identifier (if CUSIP, ISIN, and ticker LX202324	are not available)
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.	Other identifier (if CUSIP, ISIN, and ticker LX202324 LX ID • Yes • No received from another party.	are not available)
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	Other identifier (if CUSIP, ISIN, and ticker LX202324 LX ID • Yes • No received from another party.	are not available)
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.	Other identifier (if CUSIP, ISIN, and ticker LX202324 LX ID Yes O No received from another party. dex.	are not available)
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.	Other identifier (if CUSIP, ISIN, and ticker LX202324 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance	are not available)
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	Other identifier (if CUSIP, ISIN, and ticker LX202324 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance	are not available)
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 Incompany Instrument or Instruments or Instruments or Instruments Instruments or Instruments Instruments Instruments Instruments Instruments Instruments Instruments Instruments Instrument Instruments I	Other identifier (if CUSIP, ISIN, and ticker LX202324 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance paid to another party. ndex	are not available)
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.	Other identifier (if CUSIP, ISIN, and ticker LX202324 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other	are not available)
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. Payments: fixed or floating	Other identifier (if CUSIP, ISIN, and ticker LX202324 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other Floating	are not available)

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.	2028-12-22
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.	651488.10000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-35831.85000000
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

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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	
o. LEI (if any) of issuer. In the case of a nolding 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 nvestment.	Gainwell Acquisition Corp.	
d. CUSIP (if any).	N/A	
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.	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.	219795.26000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.075499042014	
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	category that most closely identifies th	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), repurchase agreement, 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.		
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 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 whic	ch of the three ci	rcumstances 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 just to classify the p	stify treating the portionsition through evalu	ons separately; (2) if a fund has lation of how long 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] 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 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, is reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and IS	e of issue, and cu SIN are not avail	urrency in which dend able), or other identi	ominated, as well as CUSIP of fier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).	or racritimor 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 rep	purchase		
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No			

ii. Ii N, provide the name and LEI (ii any) of t	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 securities may be aggregated in responding to Items ((i.e., collateral). If multiple securities of an issuer are 2.10.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, ISIN (if CUSIP is not available), ticker if (CUS	strument shall include the name of issuer and title of IP and ISIN are not available), or other identifier (if
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	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 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
	Officed Glates Bollar
Payments: Amount	0.00000000
ii Termination or maturity data	
ii. Termination or maturity date.	2027-10-01
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
ico camoney code.	Officed States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	
iv. Notional amount.	233514.22000000
ISO Currency Code.	USD
,	COD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-14244.35000000
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 [♠] 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 shareholders or otherwise made available to the public.

Itam C 4 Identification of investment

by the Fund?

item C. I. 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 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_038-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

/15/23, 12:39 PM	NPORT-P_54	493000K400JV	/7T0XQ39_202	2-12-31.html		
Balance. Indicate whether amount is express the number of contracts.					ontracts, as applic	able, 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.	288922.63000000					
Exchange rate.						
Percentage value compared to net assets of the Fund.	0.099244095533					
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, 1.11.	short, N/A). Fo	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	e category that most closely i	identifies the i	instrument am	ong each of t	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 O 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 rul	ıle 22e-4 [17 CF				
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 ○ 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]	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]	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 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		

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
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.	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 are not available).	LX202738
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. © Fixed © Floating © Other Underlying Performance paid to another party.
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. © Fixed © Floating © Other Underlying Performance paid to another party.
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 I	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 I 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 I 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 I Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index.	received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex 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 I 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 I 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 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 I 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. dex. © Fixed © Floating © 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: 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 I 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. dex. © Fixed © Floating © Other Underlying Performance paid to another party. ndex © Fixed © Floating © Other Floating SONIA1M IR 1.35000000 Month 1 Month

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.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	298500.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6592.37000000	
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 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).	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

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	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 exchange rate used to calculate value.	1902885.60000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.653635751123	
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 t 11.	his 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 t	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 • No	
Item C.7.		
Liquidity classification information. For poeach portfolio investment among the followin classifications, indicate the percentage among the percentage are classifications.	rtfolio investments of open-end management investment companies, provide th ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio inves unt attributable to each classification.	ne liquidity classification(s) for the street suits 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 three circumstances listed in the Instru	
Instructions to Item C.7 Funds may choose	e to indicate the percentage amount of a holding attributable to multiple classifi	cation 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 measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does	© 1 ○ 2 ○ 3 ○ N/A
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
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.	
	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.	

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C Yes O No

a. Does any amount of this investment 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 O No

c. Is any portion of this investment on loan

backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,

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).	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 XX, Ltd.		
d. CUSIP (if any).	04943KAA5		
At least one of the following other identifiers	:		
Identifier.	ISIN		
ISIN	US04943KAA51		
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.	3678149.40000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	1.263433779631		
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	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.	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 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).	O 1 © 2 O 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.	13.24005000
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 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	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.	
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	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	
c. Title of the issue or description of the investment.	Dermatology Intermediate Holdings III, Inc. TLB 1L	
d. CUSIP (if any).	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_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		
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.	289942.62000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.099594459176		
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. 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

agreement" if the Fund is the cash lender and receives collateral. Select "reverse

a. Liquidity classification information. For poleach portfolio investment among the followin classifications, indicate the percentage amount	tfolio investments of open-end management investment companies, provide the liquidity classification(s) for ig 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 applicable.	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	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.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ralue 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 C 2 G 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, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type of the reference instrument, is not a simple of the reference instrument, in reference in refere	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	urchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	© Repurchase © Reverse repurchase

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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 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.	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 are not available).	LX203388	
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	
Description and terms of payments to be payments: Reference Asset, Instrument or Ir		

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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
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.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	296616.49000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-741.54000000
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?	○ 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. Identi	fication	of inv	estment.
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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.	McAfee Corp. 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_447-2000_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	1.0000000		
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	859602.53000000		
exchange rate used to calculate value.		_	
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.295271005973		
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	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	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 S	ecurity?		
Is the investment a Restricted Security?	C Yes € No		
Item C.7.			

a. Liquidity classification information. For poleach portfolio investment among the followin classifications, indicate the percentage amount of th	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 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 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.
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
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, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type of the reference instrument, is not a solution of the reference instrument, in reference in re	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	© Repurchase © Reverse repurchase
transaction (repurchase, reverse repurchase). Select "repurchase	

agreement" if the Fund is the cash lender and receives collateral. Select "reverse

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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.		
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	nterparty (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.	McAfee Corp.	
Title of issue.	McAfee Corp.	
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).	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 Ir		
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.	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
ISO Currency Code.	United States Dollar
iv. Notional amount.	920769.23000000
ISO Currency Code.	Tusp
, .	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-56562.86000000
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).	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 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	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of	CAR-2000	
identifier used		
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	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	559509.68000000	
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.	0.192189971876	
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,	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?	Yes ○ No	
Item C.7.		

each portfolio investment among the followiclassifications, indicate the percentage amo	ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit bunt 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
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 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 O 2 • 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.	0.0000000
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 [©] 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 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 ○ 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	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 [®] No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
securities in an aggregate amount not exceed in Part C, provided that the securities so liste	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.
registration statement, application, or report	
registration statement, application, or report Item C.1. Identification of investment.	to shareholders or otherwise made available to the public.
registration 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	to shareholders or otherwise made available to the public. Citibank
registration 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	to shareholders or otherwise made available to the public. Citibank N/A
registration 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.	to shareholders or otherwise made available to the public. Citibank N/A CP Atlas Buyer Inc.
registration 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).	to shareholders or otherwise made available to the public. Citibank N/A CP Atlas Buyer Inc.
registration 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	citibank N/A CP Atlas Buyer Inc.
registration 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	citibank N/A CP Atlas Buyer Inc. N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
registration 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.	Citibank N/A CP Atlas Buyer Inc. N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_222-2000_1
registration 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.	Citibank N/A CP Atlas Buyer Inc. N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_222-2000_1
registration 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 expres	Citibank N/A CP Atlas Buyer Inc. N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_222-2000_1 INTERNAL IDENTIFIER
registration 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.	Citibank N/A CP Atlas Buyer Inc. N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_222-2000_1 INTERNAL IDENTIFIER ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
registration 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	Citibank N/A CP Atlas Buyer Inc. N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_222-2000_1 INTERNAL IDENTIFIER seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1.00000000

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.	347978.20000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.119529514612
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?	○ 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
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 © 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

(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]	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	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	Swap

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

	\sim			
n	Cou	ntai	mar	†۱ /

. 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). 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 LX192222 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. 2027-11-23 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

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 1122391.08000000 currency of investment is not

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

2/15/23, 12:39 PM

Exchange rate.

Percentage value compared to net assets

0.385538119911

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

Loan

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.

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?

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.,

0102030 N/A

net asset value used as the practical expedient)

expedient).	
tem 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
	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.	○ 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:	
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

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.	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). Indicate the type of identifier used
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
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.	567830.56000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.195048170313
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
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,"	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.

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).

01 @ 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]

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

O Ves O No		

C Yes C No

C Yes C No

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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]	○ 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.	
	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	nterparty (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.

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).

LX ID

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

Custom swap Flag

Yes No

LX195099

Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. ndex.	
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.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2027-11-05	
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.	570208.33000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-5285.04000000	
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

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).	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 identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN a	re 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	
Itam C 2 Amount of each investment		
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amo	unt, or other units. For derivatives contracts, as applicable, provide
Balance	190217.39000000	
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.	180154.89000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.061882688504	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.		/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 identifie	s 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.

a biler 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.	
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) 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:	
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]	○ 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
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 concernsubject to the repurchase agreement, those ltem 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.
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 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.	Advantage Sales & Darketing 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_465-2000_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, 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.	634197.27000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.217844945033	
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.	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,	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.

- 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	hich 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 liquidit 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 lity 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 isonably 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] 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.
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	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 no
v. Delta (if applicable).	oridentiner used.	
v. Бена (п аррпсавіе).		
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 re	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:		
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.	Advantage Sales & Darketing 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 Inc.		
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.	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.	763403.28000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-118148.32000000
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 € 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.	Oldcastle Building Envelope 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_897-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

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Balance. Indicate whether amount is express the number of contracts.					ntracts, as applica	able, 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.	474690.00000000					
Exchange rate.						
Percentage value compared to net assets of the Fund.	0.163054654836					
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, s .11.	short, N/A). Fo	or derivatives,	respond N/A t	to this Item and r	espond to the
Payoff profile.	C Long C Short N/A					
Item C.4. Asset and issuer type. Select th	e category that most closely i	identifies the i	nstrument amo	ong each of th	e 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	security?					
Is the investment a Restricted Security?	○ Yes ^⑤ No					
Item C.7.						
Liquidity classification information. For po- each portfolio investment among the following classifications, indicate the percentage among the company of the company	ing categories as specified in rul	le 22e-4 [17 CF				
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).

not account and a document of the production of pro-		
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]	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]	○ 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 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.		

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	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.	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 ○ 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.	Month 1
Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor.	
,	
Payment: Floating Rate Tenor.	1 Month

ii. Termination or maturity date.	2029-04-30	
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.	500000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-7810.00000000	
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	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.	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
Itam 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

- 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.

2/15/23, 12:39 PM NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html 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]	○ Yes ○ 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 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?	○ 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	terparty (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.	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 no	ot 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 Ir	received from another party. idex.	
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.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-04-06	

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

currency of investment is not

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.	1083453.99000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-35243.06000000	
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 € 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 and 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 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).	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	
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	2928576.66000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	

2797368.23000000

NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.960887971502 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

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.,

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.	2038-07-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	2.85000000
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 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.	
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

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.

regionation statement, application, or report	to original original or a final whole made a variable 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).	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_925-2000_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.	554952.86000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.190624717263
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,	Derivative-credit

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

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

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not 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.	
•	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those 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 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.	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 not 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	0.00000000	
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.	597726.14000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-39998.31000000	
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.	TGP Holdings III 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_747-2000_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.	34015.33000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.011684168388
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,	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]	○ 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.	© 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.	
•	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	Quan
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
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.	TGP Holdings III LLC
Title of issue.	TGP Holdings III 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).	LX195747

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.	2028-06-29	
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.	42269.77000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-8148.77000000	
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 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).	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.	
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	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.	886230.53000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.304417647674
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 I1.
Payoff profile.	© Long □ Short □ N/A
Item C.4. Asset and issuer type. Select th	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

d. Are there any interest payments in

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

NPORT-P 5493000K400JV7T0XQ39 2022-12-31.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. 2026-06-26 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 12.88357000 c. Currently in default? [Y/N] C Yes @ No

C Yes 6 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.	○ 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 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 a 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?	○ 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 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.
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	N/A

Carlyle US CLO 2022-6, Ltd.

14317NAA6

At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US14317NAA63	
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	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.	1928639.90000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.662482279377	
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 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,	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.	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.		
a Liquidity algorification information. For no		t investment companies provide the liquidity election (a) 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.

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 categor applicable.	ies to the holding, indicate whi	ich of the three	circumstances	listed in the Ins	structions 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 viiquidate the entire position (rather than basic reasonably anticipated trade size for each position of the control of the	position have differing liquidit iews; or (3) if the fund choose ng it on the sizes it would reas	ty features that j s to classify the	justify treating to position through	the portions se gh evaluation o	parately; (2) if a fund has of how long it would take to	he
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 mea ort "N/A" if the	surements fall e investment d	l pursuant to l loes not have	U.S. Generally Accepted 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.	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.	8.63000000					
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					
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	vailable), ticker (if CUSIP and	tle of issue, and ISIN are not av	I currency in wh vailable), or othe	iich denominate er identifier (if 0	ed, as well as CUSIP of CUSIP, ISIN, and ticker are n	ot
v. Delta (if applicable).						
Item C.10. For repurchase and reverse rep	urchase 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 and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse re					

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?	○ 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:	
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 € 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 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).	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).	68249DAG4
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US68249DAG43
Norman C. O. Americant of cook increasement	
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	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.	2892845.70000000
Exchange rate.	

2/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
Percentage value compared to net assets of the Fund.	0.993684208868
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.	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.	
	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.
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).	○ 1 ○ 2 ○ 3 ○ N/A

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2036-11-05	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	5.61000000	
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	
	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	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	© Repurchase © Reverse repurchase © Yes © No counterparty. © Yes © No	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 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.

rogion anon otatornom, apphoanom, or roport	to chareful delegation 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	Si .
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
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.	3510165.01000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.205731623003
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 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.	Real estate
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Private fund

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 (C E	Country	۸f	investment	or	iccuar
item (し. つ.	Country	OT	investment	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?	○ 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 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:	
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	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

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

LX193722

	-	-
identifier used		
Description of other unique identifier.	EXTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amo	ount, or other units. For derivatives contracts, as applicable, provide
Balance	1732500.00000000	
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.	1573110.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.540358777453	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, l	N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short C N/A	
tem 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.	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	
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		

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.

- 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 was 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 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 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).	Floating
ii. Annualized rate.	12.98000000
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 ® 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
	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: 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 pregistration 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.	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 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.	1190517.03000000
Exchange rate.	

expedient).

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Percentage value compared to net assets of the Fund.	0.408939188529
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,	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	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 O No
Item C.7.	
 a. Liquidity classification information. For po- each portfolio investment among the following classifications, indicate the percentage among 	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
applicable. Instructions to Item C.7 Funds may choos	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see to indicate the percentage amount of a holding attributable to multiple classification categories only in the
multiple sub-advisers with differing liquidity	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 Value 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	○ 1 ○ 2 ○ 3 ○ N/A

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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	
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	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	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	C Repurchase C 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	agreement (i.e., collateral). If multiple securities of an issuer are
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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	agreement (i.e., collateral). If multiple securities of an issuer are g 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	agreement (i.e., collateral). If multiple securities of an issuer are
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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: 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	C Yes C No counterparty. C Yes C No 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

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.	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 a	vailable)		
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 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	0.00000000			
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			

of the Fund.

iv. Notional amount.	1268612.84000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-74924.28000000
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

in Part C, provided that the securities so list	ed are not restricted, have been held for not reviously reported by name to the sharehold	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.
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 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_AGC-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.	407297.57000000	
Exchange rate.		
Percentage value compared to net assets	0.139905548235	1

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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, 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 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.	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 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).	O 1 C 2 © 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

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.	Aegion Corp.				
Title of issue.	Aegion 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).	LX193563	LX193563			
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 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.	2028-05-17				
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.	434645.46000000				
ISO Currency Code.	USD				

USD

NPORT-P: Part C: Schedule of Portfolio Investments

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negative number.

by the Fund?

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?

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

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.	BCPE North Star US Holdco 2, Inc. 2L 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	LX195164	
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, o	or other units. For derivatives contracts, as applicable, provide
Balance	833333.33000000	
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.	758333.33000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.260485325947	

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) 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 the to indicate the percentage amount of a holding attributable to multiple classification categories only in the
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 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 C 2 © 3 C 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	Floating

f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are

- 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 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).	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	x:
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.	4041969.30000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.388404872801
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.

ltem (റ െ	ls 1	the i	investmen	t a	Restricte	ad Si	ecurity?

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.

2026-12-15

b. Coupon.

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

Floating

ii. Annualized rate.

4.54000000

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 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

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 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.	
	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.	ner ned
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 [®] No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been provided that the securities are likely to the securities and the securities are securities.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for 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.
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	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_374-2000_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	1,0000000

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.	743024.15000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.255226666483
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 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. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-LLS sovereign private fund	Derivative-credit 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.	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.	
	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	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]	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	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.	© 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	ounterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	

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

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
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.	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	
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
Payments: Amount	0.0000000
ii. Termination or maturity date.	2029-02-15

the investment is denominated.

currency of investment is not

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

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.	906818.18000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-159259.94000000	
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 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).	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 express the number of contracts.	esed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	400000.00000000	
Units		
	Principal amount	
Description of other units.	Principal amount	

352519.24000000

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NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.121089348840 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: ABS-collateralized bond/debt obligation Asset 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, 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 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 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 expedient).	
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.	11.02914000
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
	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 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: 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	○ 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	t to shareholders of 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	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	ACCLO26
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	1593750.00000000
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.	1593750.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.547448558312
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.	© 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,	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 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.	○ 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?	○ 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:	
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
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).	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

McGraw-Hill Education Inc.

N/A

c. Title of the issue or description of the

investment.

d. CUSIP (if any).

15/23, 12:39 PM At least one of the following other identifiers	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html	
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 expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provid	e
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.	891927.10000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.306374403146	
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	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

agreement" if the Fund is the cash lender and receives collateral. Select "reverse

a. Liquidity classification information. For poleach portfolio investment among the followin classifications, indicate the percentage amount	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 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 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.
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).	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 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 the reference instrument, is not a second to the reference instrument, in reference in refere	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	C Repurchase C Reverse repurchase

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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.
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.	McGraw-Hill Education Inc.
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 ○ 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	

○ Fixed ○ Floating ○ Other

Floating

SONIA1M IR

1.35000000

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
Daymenta: Page currency	
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-07-28
,	2020 07 20
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Hufusut us saints	
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	944777.98000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	42402 0000000
Depreciation shall be reported as a negative number.	-43403.09000000
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?	○ 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. Identi	fication	of inv	estment.
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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.	sed 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.	3536159.79000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.214660755449	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	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	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.	ABS-mortgage backed security	
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 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 of the percentage	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
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 liquidate the entire position (rather than bas reasonably anticipated trade size for each p	•
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 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.	2036-01-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	4.91000000
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, 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	C Yes C No

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

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.

Exchange rate.

expedient).

2/15/23, 12:39 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
Percentage value compared to net assets of the Fund.	0.207802881871
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	<u>.</u>
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 followiclassifications, indicate the percentage among the pe	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 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 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 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	O 1 © 2 O 3 O N/A

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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). 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.	
b. Counterparty.i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central 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.
 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.
 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.
 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 agreement (i.e., collateral). If multiple securities of an issuer and
 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 agreement (i.e., collateral). If multiple securities of an issuer and
 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: 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 	counterparty. Yes No 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. Swap

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.	Madison IAQ LLC		
Title of issue.	Madison IAQ 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).	LX195492		
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. 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.	2028-06-21		
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.	648489.08000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-38439.79000000
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 6 No

NPORT-P: Part C: Schedule 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).	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. 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
	7,
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX199524
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	132013.20000000
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.	130099.01000000
Exchange rate.	
Percentage value compared to net assets of the Fund	0.044688637152

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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 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 postable ach portfolio investment among the followiclassifications, indicate the percentage amount of 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 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

Item C.9. For debt securities

For debt securities, also provide:

2/15/23, 12:39 PM	NPORT-P_5493000K4	00JV7T0XQ39_2022-12-31.html
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.	0.0000000	
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, is reference instrument, ISIN (if CUSIP is not a available).If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are n	, and currency in which denominated, as well as CUSIP of oot 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.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchas securities may be aggregated in respond	se agreement (i.e., collateral). If multiple securities of an issuer a 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?	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	

NPORT-P: Part C: Schedule of Portfolio Investments

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

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).	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 identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are	e 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	
Name C.O. Amazanta of a call insuration and		
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amou	nt, 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.	1975000.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.678406840888	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N//.11.	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.	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.

f. For convertible securities, also provide:

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
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 posterior portfolio investment among the followiclassifications, 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 th 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).	O 1 O 2 © 3 O N/A
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

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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).	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	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?	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 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).	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.

13/23, 12.39 PW	NPORT-P_5493000K40	33V7T0AQ39_2022-12-3T.HtHI
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	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.	3027304.35000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.039870369869	
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 ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	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), repurchase agreement, 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.	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.		
	ng categories as specified in rule 22e-4 [17	ent 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 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).

according a contract and and practical expe	· • · · · · · · · · · · · · · · · · · ·	
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.	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.	13.03450000	
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]	C Yes C No	
	available), ticker (if CUSIP and ISIN are n	and currency in which denominated, as well as CUSIP of ot available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	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 O No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		

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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.	
G	
 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: 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 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.
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.	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
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is exprest the number of contracts. Balance	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
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.	1047809.71000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.359919633019

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 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 th 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 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]	○ 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, is reference instrument, ISIN (if CUSIP is not a available).	ncluding the name of issuer, tit available), ticker (if CUSIP and	tle of issue, an 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
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 p	rovide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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.	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 securities may be aggregated	repurchase a 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:			
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 co	unterparty).	
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.	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 not 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 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.	2027-09-01		
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.	1152389.01000000		
ISO Currency Code.	USD		

V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-91332.13000000	
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).	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	US28624BAA08		
tem C.2. Amount of each investment.			
	sed in number of shares, principal amount, or other ur	nits. For derivatives cor	ntracts, as applicable, provide
Balance. Indicate whether amount is expres	ssed in number of shares, principal amount, or other ur	nits. For derivatives con	ntracts, as applicable, provide
the number of contracts.		nits. For derivatives con	ntracts, as applicable, provide
Balance. Indicate whether amount is express the number of contracts. Balance	9100000.00000000	nits. For derivatives cou	ntracts, as applicable, provide
Balance. Indicate whether amount is express the number of contracts. Balance Units	9100000.00000000	nits. For derivatives co	ntracts, as applicable, provide
Balance. Indicate whether amount is express the number of contracts. Balance Units Description of other units. Currency. Indicate the currency in which	9100000.00000000 Principal amount	nits. For derivatives con	ntracts, as applicable, provide
Balance. Indicate whether amount is express 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	9100000.00000000 Principal amount United States Dollar	nits. For derivatives con	ntracts, as applicable, provide

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, derivativeABS-collateralized bond/debt obligation

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.

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 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:

2034-07-25

b. Coupon.

a. Maturity date.

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

Floating

ii Annualized rate 10.49838000

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, 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	nurchaeo agroemente, 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 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. 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	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 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	N/A

series trust, report the LEI of the series.	
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 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.	3055445.55000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.049536791434
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.	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	

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.

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 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).
- ii. Annualized rate.

c. Currently in default? [Y/N]

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

- e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
- f. For convertible securities, also provide:
- i. Mandatory convertible? [Y/N]

C Yes C No C Yes C No

C Yes C No

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 available

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.	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 [®] 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 excee in Part C, provided that the securities so liste covered by this report, and have not been pro-	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).	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 series trust, report the LEI of the series.	549300J5J5SJCZ9IA369
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 expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	25284473.19000000
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.	25284473.19000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	8.685144091325
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.	Short-term investment vehicle (e.g., money market 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 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) 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
applicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see to indicate the percentage amount of a holding attributable to multiple classification categories only in the
	to manage and portion ago amount of a nording dumparable to manaple diagonical of the control of

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 C 2 C 3 C N/A
[1/2/3] 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
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 rej	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:	. Securities may be aggregated in responding to items of total in.
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 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 availabl	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.	Balrog Acquisition 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 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_969-2000_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.	478107.10000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.164228418894	
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-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.

OIVITI	UNITED STATES OF AMERICA						

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

Is the investment a Restricted Security?

C Yes 6 No

LINITED STATES 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. 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]

1		
1		
1		
1		
1		

C Yes No

file:///C:/Users/jasong/AppData/Local/Temp/Temp1 cimgroup.com 2023-02-15 12-39-14.zip/NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html 631/775

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	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:	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.	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 idea (if OHOLD TOTAL and finles)		
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 ○ 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. 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.	2028-09-05	
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.	496250.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15661.65000000	
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?	○ 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 shareholders or otherwise made available to the public.

registration statement, application, or repor	to shareholders of 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.	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 are not available). Indicate the type of identifier used	S_942-2000_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.	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.	751600.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.258172446385
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. Joan ABS-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.

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 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	0	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.	○ 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.
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.	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	LX207942
are not available).	LAZUI 972

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.	2029-09-20			
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.	800000.00000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-400.00000000			
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?	○ Yes • No			

c. Is any portion of this investment on loan $\ \ \ \ \,$ 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).	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
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Dalatice	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.	2674350.15000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.918631613515
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, 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

to be paid in-kind.

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

14	^ -	A	- 6		4	•
ITem	L.5.	Country	OT	investmen	IT OF	issuer.

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?	○ Yes • No
Item C.7.	
a. Liquidity classification information. For potential each portfolio investment among the followiclassifications, indicate the percentage amount of the control of the con	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 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.	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.	12.46457000
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	○ Yes [©] No

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.	Bengal Debt Merger SUB, LLC 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	I X202256

LX202256

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 express the number of contracts.	sed in number of shares, principal amo	ount, 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.	404140.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.138820931988	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N	N/A). 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	e category that most closely identifie	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.	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	
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		

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 catego applicable.	ries to the holding, indicate which	ch of the three circ	umstances listed in t	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 riews; or (3) if the fund chooses ng it on the sizes it would reaso	y features that justi s to classify the pos	fy treating the portion it is the portion in the state of	ons separately; (2) if a fund has ation of how long 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] 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 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.	10.68023000			
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]	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			
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 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 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 [®] 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	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.	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
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.	578079.81000000
Exchange rate.	

expedient).

2/15/23, 12:40 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
Percentage value compared to net assets of the Fund.	0.198568758320
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	:
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 issuer is organized, also report the ISO 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 O No
Item C.7.	
 a. Liquidity classification information. For po- each portfolio investment among the following classifications, indicate the percentage among 	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
applicable. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is see 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
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	C 1 € 2 C 3 C N/A

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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
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	© Repurchase © Reverse repurchase
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
repurchase agreement" if the Fund is the	
repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Yes ○ No
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 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 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.
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.
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.
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 Ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
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. Yes No Ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
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: 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	counterparty. Yes No In 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. Swap

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.	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	t 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 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 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	0.00000000	
ii. Termination or maturity date.	2026-10-30	
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	

of the Fund.

iv. Notional amount.	592598.47000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15347.75000000
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?	○ 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

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.
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.	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
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.	983995.64000000
Exchange rate.	
Percentage value compared to net assets	0.337999682825

0.337999682825

/15/23, 12:40 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
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, 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 among the contract of the contract o	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.	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 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).	○ 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).

Title of issue.		
Tille of issue.	DIRECTV Financing 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).	LX196261	
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.	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.	1008471.24000000	

USD

2/15/23	12.10	DI/

v. Unrealized appreciation or depreciation.

Depreciation shall be reported as a negative number.

Item C.12. Securities lending.

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

b. Does any portion of this investment

represent that is treated as a Fund asset 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.

Item C.1.	Identification o	f investment.

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	LIGA4004OADE4
IOIIY	US14021CAB54

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	
Descrip	tion of other units.		
	cy. Indicate the currency in which strength is denominated.	United States Dollar	
currenc denomi	Report values in U.S. dollars. If y of investment is not nated in U.S. dollars, provide the ge rate used to calculate value.	490100.00000000	
Exchan	ge rate.		
Percent of the F	age value compared to net assets und.	0.168347945680	

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. LongShortN/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,

ABS-mortgage backed security

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?

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 C 2 © 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2023-11-15

b. Coupon.

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

ii. Annualized rate. 13.25000000

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]	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).	
Itam C 10. For repurchase and reverse re	nurchago garcomento algo provido:
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?	○ Yes ○ 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 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 [©] 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
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.

Itom C 1 I	dentification	of invastmer	٦t

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	N/A

series trust, report the LEI of the series.	
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	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_596-2000_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, 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.	343917.46000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.118134662058
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.	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 order 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 6 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

Indicate the level within the fair value

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

0 1 6 2 0 3 0 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).

C Yes C No

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).

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

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
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.	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-	
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.	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.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	352058.82000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6381.06000000
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

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	Allen Media 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_027-2000_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.	1255338.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.431205005988
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 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.	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? 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. 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

file:///C:/Users/jasong/AppData/Local/Temp/Temp1 cimgroup.com 2023-02-15 12-39-14.zip/NPORT-P 5493000K400JV7T0XQ39 2022-12-31.html 659/775

agreement" 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
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
	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 ○ 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
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

	1
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.	2027-02-10
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.	1524504.52000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-253921.49000000
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).	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

Asset 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,"

identifier used

Balance

Units

Exchange rate.

of the Fund.

Payoff profile.

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

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.	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 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]	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 not of identifier used
v. Delta (if applicable).	or restrict deed.
John (ii apphousio).	
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 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	nterparty (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
Title of issue. At least one of the following other identifiers	
At least one of the following other identifiers	
At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	Other identifier (if CUSIP, ISIN, and ticker are not available)
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075 LX ID Yes O No received from another party.
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075 LX ID Yes O No received from another party.
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075 LX ID Yes O No received from another party.
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075 LX ID Yes O No received from another party. idex. Fixed O Floating Other Underlying Performance
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075 LX ID Yes O No received from another party. idex. Fixed O Floating Other Underlying Performance
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 Incomplete the Payments of Paymen	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075 LX ID Yes © No received from another party. dex. Fixed © Floating © Other Underlying Performance paid to another party. Index
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 Payments: fixed, floating or other.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075 LX ID Yes O No received from another party. dex. Fixed O Floating Other Underlying Performance paid to another party. Index Fixed Floating Other
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 Payments: fixed, floating or other. Payments: fixed or floating	Other identifier (if CUSIP, ISIN, and ticker are not available) LX181075 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. Index Fixed Floating Other Floating Other

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.	2025-07-12
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.	791631.38000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-23055.80000000
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	○ 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	
	nt

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

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

identifier used

Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment. Balance. Indicate whether amount is exprest 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.	16105087.25000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	5.532051323297	
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 C Short C 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.	Private fund	
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 So	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 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 liquidit 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
	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).	○ 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]	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	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
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 re	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 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 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 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.	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
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.	434588.65000000
Exchange rate.	

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Percentage value compared to net assets of the Fund.	0.149279956016
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, 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
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) foing 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
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 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.

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).

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]	○ 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, 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).		1
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	C Repurchase C 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	agreement (i.e., collateral). If multiple securities of an issuer are
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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	agreement (i.e., collateral). If multiple securities of an issuer are g 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	agreement (i.e., collateral). If multiple securities of an issuer are
transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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: 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	C Yes C No counterparty. C Yes C No 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

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.	Scientific Games Holdings Lp	
Title of issue.	Scientific Games Holdings Lp	
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).	LX202414	
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.	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.	0.0000000	
ISO Currency Code.	United States Dollar	

iv. Notional amount.	454545.47000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-19956.82000000
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 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 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.	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, provide
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.	5192221.26000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.783513125160

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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 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.	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.	
Liquidity classification information. For poreach portfolio investment among the followiclassifications, indicate the percentage amount of th	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 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).	○ 1 ○ 2 ○ 3 ○ N/A

Item C.9. For debt securities

For debt securities, also provide:

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a. Maturity date.	2023-09-23	· -
·	2023-09-23	
b. Coupon. i. Select the category that most closely reflects the coupon type among the	Fixed	
following (fixed, floating, variable, none).		
ii. Annualized rate.	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]	○ 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, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type 	available), ticker (if CUSIP and ISIN a	sue, and currency in which denominated, as well as CUSIP of re not 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 repurch	ase
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 repure	chase agreement (i.e., collateral). If multiple securities of an issuer a
Item C.11. For derivatives, also provide:		g
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	○ Yes No	

and received for loaned securities?

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

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).	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	s:	
Identifier.	Other unique identifier (if ticker and ISIN	I 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	
Itam C 2 Amount of each investment		
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	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.	2428500.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.834182791442	
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.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identif	ies 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.

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:

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 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 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 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 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).	○ 1 ○ 2 ○ 3 ○ 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.	10.44000000
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	○ Yes • No

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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	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?	○ 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).	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	:
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_955-2000_1

10/20, 12.40 1 101	NI OIVI-I _0+00001V+000	V710XQ05_2022-12-01.HdHi
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.	449618.11000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.154442532461	
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 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,	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?	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 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 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 reatures that justify treating the portions separately; (2) if a fund has to classify the position through evaluation of how long it would take to chably anticipated trading). In (1) and (2), a fund would classify using the
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] 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]	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 I	e 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.	
v. Botta (ii appiioabio).		
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 rep	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 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
	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 are not available).	LX198955
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.	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.	United States Dollar
iv. Notional amount.	497500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-46391.89000000
Depreciation shall be reported as a negative number.	-40391.0900000
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

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).	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:	
Identifier.	ISIN
IOIN	
ISIN	US12528HAG56

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 5285000.00000000

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.	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.	11.49371000	
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	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 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 © 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 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_380-2000_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.	237475.87000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.081572280888
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

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 ⊙ 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) foing 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 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 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).	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	

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.

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 ○ 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 larger.	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.	2028-09-22
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.	237401.09000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	14318.85000000

Item C	.12.	Securities	lending.
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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 and received for loaned securities?	C Yes © No

c. Is any portion of this investment on loan 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		lable 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 ar	e 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	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amou	nt, or other units. For derivatives contracts, as applicable, provide
Balance	800000.00000000	
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.	405504.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.139289462079	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		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 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	

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

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.

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

12.10800000

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 [©] 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	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 a 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 ⓒ 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 leading 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. Id	dentification of	of investment
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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	N/A

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.

Item C 6	Is the	investment	а	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 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]	○ 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

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 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	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 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 strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
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	
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.	2027-11-02
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.	157068.11000000
ISO Currency Code.	USD
,	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-17743.18000000
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	CHG Healthcare Services 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_337-2000_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.	342594.76000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.117680318398
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,	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.	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 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]	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 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	© 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.		
	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	
	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.	CHG Healthcare Services Inc.	
Title of issue.	CHG Healthcare Services 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).	LX198337	
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	
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.	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.	349411.78000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-5069.95000000
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: 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	SS Acquisition LLC, Delayed Draw Term Loan
investment.	
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

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

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.

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.	ories to the holding, indicate wh	ich of the three circu	ımstances 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 processing the sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each processing the sub-advisers of the su	e position have differing liquidit views; or (3) if the fund choose sing it on the sizes it would reas	ty features that justifes to classify the pos	y treating the porticition through evaluation	ons separately; (2) if a fund has ation of how long it would take to
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val net asset value used as the practical exp	ue 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).	C 1 C 2 C 3 C N/A			
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 reflects the coupon type among the following (fixed, floating, variable, none).	Floating			
ii. Annualized rate.	11.84000000			
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, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and	le of issue, and curre ISIN are not availab	ency in which denc lle), or other identif	minated, as well as CUSIP of ier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).				
Item C.10. For repurchase and reverse re	purchase 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 re	epurchase		

Y, provide the name of the central counterparty.	Yes V 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	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).	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 investment.	MedMark Services, Inc.
d. CUSIP (if any).	05518PAE8
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	LX195158
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is exprest the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	378787.88000000
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.	365530.30000000

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.,

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.	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.	13.22986000	
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	
	available), ticker (if CUSIP and ISIN are no	and currency in which denominated, as well as CUSIP of t 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.	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 securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are ng 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	

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.	Aramark Intermediate HoldCo 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_878-2000_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.	199344.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.068474092805
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 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,"	Derivative-credit

2/15/23, 12:40 PM 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

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

economic exposure of the investments.

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 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] d. Are there any interest payments in C Yes C No C Yes C No

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

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electing in-kind payment and has elected to be paid in-kind.	
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	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.	○ 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.	
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.	Aramark Intermediate HoldCo Corp.
Title of issue.	Aramark Intermediate HoldCo Corp.

Identifier.

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

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

At least one of the following other identifiers:

LX ID

LX173878

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

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	0.00000000	
ii. Termination or maturity date.	2025-03-11	
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.	200000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1505.00000000	
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?	○ 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

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).	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, Revolver Upsi	ze
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	GIR-2000	
Description of other unique identifier.	INTERNAL ID	
Itom C 2 Amount of each investment		
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal am	ount, or other units. For derivatives contracts, as applicable, provide
Balance	333333.33000000	
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.	312533.33000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.107354303330	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		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 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.	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 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. 2025-12-22 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 0.00000000 c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes O 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 O No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in

f. For convertible securities, also provide:

kind or if the Fund has the option of electing in-kind payment and has elected

to be paid in-kind.

i. Mandatory convertible? [Y/N]	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.	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.
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 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).	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	;
Identifier.	ISIN
ISIN	US46600QAA76
	100.00004.000

Item C.2. Amount of each investment.

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Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal an	nount, 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.	1695618.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.582440096171	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne 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 th	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. 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.	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.		
	ing categories as specified in rule 22e	agement investment companies, provide the liquidity classification(s) fo -4 [17 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/Δ	

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 accurate and practical expe		
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.	2033-04-22	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	12.07457000	
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	
	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.		

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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?	○ 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 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.	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 identifier used	S_300-2000_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.	898325.60000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.308572269562

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 Se	ecurity?
Is the investment a Restricted Security?	C Yes 6 No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the followin classifications, indicate the percentage amount of the control o	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 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.	
D. COUDOII.	

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]	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	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 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.	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 not a	ıvailable)
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	
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.	2028-10-02	
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.	940990.09000000	
ISO Currency Code.	USD	

Payoff profile.

 V. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number. 	-37959.53000000
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).	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.	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 are not available). Indicate the type of identifier used	LX200971
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	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.	765000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.262775307989
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:

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.	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.	
Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the control of the percentage among the control of the cont	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 liquidate the entire position (rather than bas reasonably anticipated trade size for each p	·
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 ○ 2 ◎ 3 ○ N/A
Item 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	Floating

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.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 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.

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.	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	S_066-2000_1	
identifier used		
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.	774000.15000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.265866833726	
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 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	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.	
Item C.6. Is the investment a Restricted So	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 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
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 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).	○ 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.	○ Yes ○ 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]

v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	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.	Nepurchase Neverse repulchase
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. 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
3. If the reference instrument is neither a deissue, 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.	Quest Borrower Limited
Title of issue.	Quest Borrower Limited
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).	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 Receipts: Reference Asset, Instrument or Ir	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other
Description of Other Receipts	Underlying Performance
O December and the	
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	0.00000000
ii. Termination or maturity date.	2029-02-01
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.	997500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-213524.85000000
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 • 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 expres 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	919714.50000000
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.315919295425
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	UNITED STATES OF AMERICA

Is the investment a Restricted Security? C Yes 6 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.
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 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.	2032-01-21
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	11.37757000
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).	
– (app	
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	© Repurchase © Reverse repurchase

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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?	○ 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?	© 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.
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 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
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 registration statement, application, or report	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
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 registration statement, application, or report Item C.1. Identification of investment.	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.
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 registration 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 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
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	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
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 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. d. CUSIP (if any).	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 CoreLogic Inc.
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 registration 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 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 CoreLogic Inc.
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	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 CoreLogic Inc.
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	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 CoreLogic Inc.
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 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 CoreLogic Inc. N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
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 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. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.	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 CoreLogic Inc. N/A CoreLogic Inc. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_776-2000_1
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 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 CoreLogic Inc. N/A CoreLogic Inc. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_776-2000_1
securities in an aggregate amount not exceed 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	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 CoreLogic Inc. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_776-2000_1 INTERNAL IDENTIFIER
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 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 CoreLogic Inc: N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_776-2000_1 INTERNAL IDENTIFIER ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide

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 exchange rate used to calculate value.	414718.43000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.142454592382
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 Se	ecurity?
Is the investment a Restricted Security?	C Yes 6 No
	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 e 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:	socialises 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).

	\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). Name of issuer. CoreLogic Inc. Title of issue. CoreLogic 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 LX193776 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. 2028-06-02 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

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

denominated in U.S. dollars, provide the

the investment is denominated.

currency of investment is not

United States Dollar

897056.74000000

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

2/15/23, 12:40 PM NPORT-P_5493000K400JV7T0XQ39_2022-12-31.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 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
	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.	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	
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.	2029-01-24
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.	997500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-97949.51000000
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

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 registration statement, application, or report	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.	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 identifier used	S_351-2000_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.	586882.56000000
Exchange rate.	

2/15/23, 12:40 PM	NPORT-P_5493000K400JV7T0XQ39_2022-12-31.html
Percentage value compared to net assets of the Fund.	0.201592477722
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 So	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 	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 liquidate the entire position (rather than bas	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
Accounting Principles (ASC 820, Fair Valu	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 expe Indicate the level within the fair value	○ 1 ○ 2 ○ 3 ○ 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., pot asset value used as the practical

net asset value used as the practical

expedient).

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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, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not ava	currency in which denominated, as well as CUSIP of ailable), or other identifier (if CUSIP, ISIN, and ticker are not
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	
Y, provide the name of the central		
Y, provide the name of the central counterparty.		
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of	counterparty.	
Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party?	counterparty.	
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	eement (i.e., collateral). If multiple securities of an issuer are litems C.10.f.i-iii.
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 ng the securities subject to the repurchase agr	eement (i.e., collateral). If multiple securities of an issuer are ltems C.10.f.i-iii.
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 ng the securities subject to the repurchase agr	eement (i.e., collateral). If multiple securities of an issuer are Items C.10.f.i-iii.
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: 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	counterparty. C Yes C No Ing the securities subject to the repurchase agr securities may be aggregated in responding to	eement (i.e., collateral). If multiple securities of an issuer are Items C.10.f.i-iii.

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.	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 no	ot 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 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.	2027-02-01		
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.	768000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-173437.44000000
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. Scriedt	ne or Portiono investmen	15
securities in an aggregate amount not exce in Part C, provided that the securities so list	eding five percent of its total assets as misc ted are not restricted, have been held for no previously reported by name to the sharehol	formation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities t more than one year prior to the end of the reporting period ders of the Fund or to any exchange, or set forth in any le 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	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	JEFF_38	
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.	4906895.56000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.685504564775	

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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.	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?	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 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.
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.,

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).			
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 IS	of issue, and currency in which IN are not available), or other i	i denominated, as well as CUSIP of dentifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).			
Item C.10. For repurchase and reverse re	purchase agreements, also pro	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 rep		
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 research	epurchase agreement (i.e., coll responding to Items C.10.f.i-iii	ateral). If multiple securities of an issuer ar
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		

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NPORT-P: Part C: Schedule of Portfolio Investments

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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).	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	3:	
Identifier.	Other unique identifier (if ticker and ISIN are not avai	lable). 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.		
	ssed in number of shares, principal amount, or oth	er 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.	98725.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.033911754616	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C		erivatives, 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 th	e category that most closely identifies the inst	rument 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,	Corporate	

registered fund, other). If "other," provide a brief description.

f. For convertible securities, also provide:

	~ -	•			
tem	(: 5	Country	of inve	stment	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	curity?	
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 amorphisms.	rtfolio investments of open-end management investment companies, provide the liquidity classificang categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiplant attributable to each classification.	ation(s) for e 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.	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 i	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 of position have differing liquidity features that justify treating the portions separately; (2) if a fund hiews; or (3) if the fund chooses to classify the position through evaluation of how long it would taking it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using ortion of the position.	nas ke to
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accep e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated wi 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).	○ 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	

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).	in Identified deed.
, , ,	
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 $% \left\{ 1,2,,n\right\}$	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.	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	

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	0.00000000		
ii. Termination or maturity date.	2028-04-05		
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.	219999.99000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-122374.98000000		
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

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).	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): :	
Identifier.	ISIN	
ISIN	US50200UAA43	
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	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.	1107696.25000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.380490487912	
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 the
Payoff profile.	C 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.	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.	
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 amorphisms.	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	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).	○ 1
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 reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	11.32257000
c. Currently in default? [Y/N]	○ Yes • No
d. Are there any interest payments in	○ Yes ○ No

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

C Yes No

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

to be paid in-kind.

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 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	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 [©] 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 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).	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.	Idera, Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	S:
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	LX192320
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	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.	1660000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.570205243481
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.	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 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	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).

	ACO ACO 801 ACO	
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.	2029-03-02	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	10.50000000	
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]	○ 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	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 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.	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 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.	1009283.94000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.346686141415	
Item C.3. Indicate payoff profile among th	e following categories (long, short, N/A). F	or 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 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	

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.

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 not 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 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.	2028-03-02
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.	1046562.50000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-37712.90000000

Item (C.12.	Securities	lending.
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equity-preferred, debt, derivative-

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 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

	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.	SS Acquisition 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	SS-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	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.	2946600.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.012148656892	
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,	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.

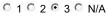
applicable.

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)



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

Floating

ii Annualized rate

11.10000000

c. Currently in default? [Y/N]	○ Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes • No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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	nurchaeo agroemente, 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 ○ 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 a securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	e securities may be aggregated in responding to items C. 10.1.1-iii.
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 [€] No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
For each investment held by the Fried and	its consolidated subsidiaries, disclose the information requested in Dart C. A Fund was used in formation for
	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 investment

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a	N/A

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

JNITED	STATES	OF AN	MFRICA

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

ltam	C 6	le	tho	investme	nt a	Restricted	Security?
ILEIII	U.D.	15	uie	mvesunei	ıιa	Resulcted	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 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]	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]

v. Delta (if applicable).	
, , ,	

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.
•	
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.	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 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
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.	2028-10-16
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.	691911.95000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-68424.59000000
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

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.	
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.	386108.33000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.132627105010
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 [®] 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 © 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.	
0 4 1 1 6 10 0 (0.1)	
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).	
Itom C 10. For requirehees and reverse year	purchase agreements, also provide:
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.	
	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 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 strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Ring Container Technologies Group LLC
Title of issue.	Ring Container Technologies Group LLC
At least one of the following other identifiers	c
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 ○ 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	
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.	2028-08-12
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.	390499.50000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1467.49000000
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 [⊙] 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	Compass Power Generation LLC
investment.	
d. CUSIP (if any).	N/A
At least one of the following other identifiers	

At least one of the following other identifiers:

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

of the Fund.

INTERNAL IDENTIFIER

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.

Dalance	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.	459958.88000000
Exchange rate.	
Percentage value compared to net assets	0.457004557206

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, 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

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.

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.

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 catego applicable.	ries to the holding, indicate wh	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 the multiple sub-advisers with differing liquidity of the control of th	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 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 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 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 © 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	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 rep	purchase agreements, also n	rovide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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	

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	nterparty (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.	Compass Power Generation LLC
Title of issue.	Compass Power Generation LLC
Title of issue. At least one of the following other identifiers	•
	•
At least one of the following other identifiers	
At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	Other identifier (if CUSIP, ISIN, and ticker are not available)
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156 LX ID Yes O No received from another party.
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156 LX ID Yes O No received from another party.
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156 LX ID Yes O No received from another party.
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156 LX ID Yes O No received from another party. ndex. Fixed O Floating Other Underlying Performance
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156 LX ID Yes O No received from another party. ndex. Fixed O Floating Other Underlying Performance
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 Incomplete the Payments of Paymen	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156 LX ID Yes © No received from another party. dex. Fixed © Floating © Other Underlying Performance paid to another party. Index
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 Payments: fixed, floating or other.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156 LX ID Yes O No received from another party. ndex. Fixed O Floating Other Underlying Performance paid to another party. Index Fixed Floating Other
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 Payments: fixed, floating or other. Payments: fixed or floating	Other identifier (if CUSIP, ISIN, and ticker are not available) LX203156 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. Index Fixed Floating Other Floating Other

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.	2029-04-14
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.	462753.91000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	11087.58000000
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 • 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:	
ldentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

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

S 295-2000 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.	987500.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.339203420444	
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 C N/A	
tem C.4. Asset and issuer type. Select th	e category that most closely ider	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. 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 country line of the rick 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	
applicable. 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 ar e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	hich of the three circumstances listed in the Instructions to Item C.7 is amount of a holding attributable to multiple classification categories only in the lity 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 isonably 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 ue 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 G 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]	○ 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	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
v. Delta (if applicable).	or recitation dood.	
v. Betta (ii 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 re	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:	
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.	Tony's Fresh Market / Cardenas Markets
Title of issue.	Tony's Fresh Market / Cardenas Markets
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).	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 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	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.	2029-08-01
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.	1000000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	47500.00000000
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 [®] 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.

tem o. i. 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.	EPIC Dallas
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	EPIC_REI
Description of other unique identifier.	INTERNAL ID

Item C.2. Amount of each investment.

13/23, 12.40 PIVI	NPOR1-P_54930	000K400JV7T0XQ39_2022-12-3T.Html
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.	22599827.06000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	7.762975838182	
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.	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.	Real estate	
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 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 po	ng categories as specified in rule 22	nagement investment companies, provide the liquidity classification(s) fo 2e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity on.
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).

ilet asset value useu as tile practical expe	auenty.	
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]	○ Yes ○ 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.	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		

securities of an issuer are

by the Fund?

e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple 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?	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	C Yes [®] 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:	2023-01-30