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
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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	it.
a. Name of Registrant	CIM Real Assets & Credit Fund
a. Name of Registrant b. Investment Company Act file number	
a. Name of Registrant	CIM Real Assets & Credit Fund 811-23425
a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811)	CIM Real Assets & Credit Fund
a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant d. LEI of Registrant	CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39
a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811) c. CIK number of Registrant	CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39
a. Name of Registrant 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 Registrant	CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant.
a. Name of Registrant 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	CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant.
a. Name of Registrant 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	CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD
a. Name of Registrant 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	CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD
a. Name of Registrant 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	CIM Real Assets & Credit Fund 811-23425 0001767074 5493000K400JV7T0XQ39 ant. 4700 WILSHIRE BOULEVARD
a. Name of Registrant 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	CIM Real Assets & Credit Fund
a. Name of Registrant 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	SI1-23425
a. Name of Registrant 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	SI1-23425
a. Name of Registrant 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.	CIM Real Assets & Credit Fund

=,		
a. Date of fiscal year-end.	2022-09-30	
b. Date as of which information is reported.	2022-06-30	
Item A.4. Final filing		
Does the Fund anticipate that this will be its final filing on Form N PORT?	○ Yes [©] No	
NPORT-P: Part B: Informa	ation About the Fund	
Report the following information for the Fun	d and its consolidated subsidiaries.	
Item B.1. Assets and liabilities. Report an	nounts in U.S. dollars.	
a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	262226237.63	
b. Total liabilities.	18344542.07	
c. Net assets.	243881695.56	
Item B.2. Certain assets and liabilities. Re	eport amounts in U.S. dollars.	
a. Assets attributable to miscellaneous securities reported in Part D.	0.0000000	
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.00000000	
	ole for notes payable, bonds, and similar	debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17
Amounts payable within one year.		
Banks or other financial institutions for borrowings.	0.00000000	
Controlled companies.	0.0000000	
Other affiliates.	0.00000000	
Others.	0.0000000	
Amounts payable after one year.		
Banks or other financial institutions for borrowings.	0.00000000	
Controlled companies.	0.0000000	
Other affiliates.	0.00000000	
Others.	0.0000000	
d. Payables for investments purchased eith basis.	er (i) on a delayed delivery, when-issued	or other firm commitment basis, or (ii) on a standby commitment
(i) On a delayed delivery, when-issued, or other firm commitment basis:	0.0000000	
(ii) On a standby commitment basis:	0.0000000	
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.00000000	
f. Cash and cash equivalents not reported in Parts C and D.	0.0000000	

Item B.3. Portfolio level risk metrics.

5 years.

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

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 the	more of the Fund's net asset value, provide the change in ne following maturities: 3 month, 1 year, 5 years, 10 years, and
Maturity period.		
3 month.	0.0000000	
1 year.	111.31673400	
5 years.	1934.73881400	
10 years.	22099.87159400	
30 years.	2046.74524200	
b. Interest Rate Risk (DV100). For each curr value of the portfolio resulting from a 100 bar and 30 years.	ency for which the Fund had a value of 1% or sis point change in interest rates, for each or	or more of the Fund's net asset value, provide the change in f the following maturities: 3 month, 1 year, 5 years, 10 years,
Maturity period.		
3 month.	0.0000000	
1 year.	11132.52743800	
5 years.	192525.67883000	
10 years.	2172662.82378100	
30 years.	198458.52169700	
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 years	01). Provide the change in value of the portforted spread, aggregated by investment grades, and 30 years.	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.	0.00000000	
5 years.	0.00000000	
10 years.	0.00000000	
30 years.	0.0000000	
Non-Investment grade.		
Maturity period.		
3 month.	0.0000000	
1 year.	208 69418700	

1347.59278700

10 years.	11617.73885600	
30 years.	1092.62694400	
underlying reference asset or assets are det (iii) the notional value of each futures contra (iv) the delta-adjusted notional value of any of Report zero for maturities to which the Fund	g, but not limited to, total return swaps, inter of securities or an interest rate; ct for which the underlying reference asset o option for which the underlying reference as has no exposure. For exposures that fall be	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). Estween any of the listed maturities in (a) and (b), use linear ide of the range of maturities listed above, include those
exposures in the nearest maturity.	or maturity issied above. For exposures outs	ide of the range of maturities listed above, include those
Item B.4. Securities lending.		
a. For each borrower in any securities lending	2000	cion:
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.	-0.07000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	-1.09000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	0.04000000	
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.	-0.16000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	-1.20000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	-0.05000000	
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.	-0.11000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	-1.10000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	0.04000000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		
Monthly Total Return Record: 4		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	-0.12000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	-1.14000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	0.00000000	

b. Class identification number(s) (if any) of	
the Class(es) for which returns are	
reported.	

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

nambers.	
Asset category.	Credit Contracts
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-264413.36000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-2161751.95000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-1891756.04000000
Instrument type.	Swap
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-264413.36000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-2161751.95000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-1891756.04000000
Asset category.	Equity Contracts
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-58246.19000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-8417.42000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-1060.61000000
Instrument type.	Warrant
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-58246.19000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized	-8417.42000000

appreciation (or depreciation) - Month 2	
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-1060.61000000
d Can analy of the managed in a three manufact	monthly not realized agin (loss) and not shange in

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

Monthly net realized gain(loss) - Month 1 -2635.59000000 Monthly net change in unrealized -467103.66000000 appreciation (or depreciation) - Month 1 Month 2 Monthly net realized gain(loss) - Month 2 28967.76000000 Monthly net change in unrealized -956625.60000000 appreciation (or depreciation) - Month 2 Month 3 Monthly net realized gain(loss) - Month 3 8283.78000000 Monthly net change in unrealized 1074796.72000000 appreciation (or depreciation) - Month 3

Item B.6. Flow information.

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

Month 1

a. Total net asset value of shares sold 19702476.38000000 (including exchanges but excluding reinvestment of dividends and distributions). b. Total net asset value of shares sold in 310837.98000000 connection with reinvestments of dividends and distributions. c. Total net asset value of shares redeemed or repurchased, including exchanges.

Month 2

- a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).
- b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.
- c. Total net asset value of shares redeemed or repurchased, including exchanges.

Month 3

- a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).
- b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.

01000110000000	
7379788.40000000	
18707459.18000000	
10707100.1000000	
337842.44000000	
0.00000000	
0.0000000	
12086908.50000000	

359707.01000000

	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
c. Total net asset value of shares edeemed or repurchased, including exchanges.	0.0000000
em B.7. Highly Liquid Investment Minim	num information.
a. If applicable, provide the Fund's current dighly Liquid Investment Minimum.	
o. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.	
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	○ Yes ○ No ○ N/A
em B.8. Derivatives Transactions.	
	agement investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has nargin requirements in connection with derivatives transactions that are classified among the following FR 270.22e-4]:
1) Moderately Liquid Investments	
2) Less Liquid Investments	
3) Illiquid Investments	
Classification	
NPORT-P: Part C: Schedu	ule of Portfolio Investments
NPORT-P: Part C: Scheductor each investment held by the Fund and securities in an aggregate amount not excent Part C, provided that the securities so list covered by this report, and have not been provided that the securities are portional to the securities and the securities are portional to the securities are provided that the securities are provided to the secu	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information seding 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
Sor each investment held by the Fund and ecurities in an aggregate amount not excensive Part C, provided that the securities so list overed by this report, and have not been pegistration statement, application, or report	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securiti ted are not restricted, have been held for not more than one year prior to the end of the reporting period
For each investment held by the Fund and securities in an aggregate amount not excendent Part C, provided that the securities so list covered by this report, and have not been pegistration statement, application, or reported C.1. Identification of investment.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information seding 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
For each investment held by the Fund and securities in an aggregate amount not excended by the Fund and securities in an aggregate amount not excended by this report, and have not been pegistration statement, application, or reportem C.1. Identification of investment. In. Name of issuer (if any). In. LEI (if any) of issuer. In the case of a molding in a fund that is a series of a	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information seding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
For each investment held by the Fund and ecurities in an aggregate amount not excended by this report, and have not been pegistration statement, application, or report of the C.1. Identification of investment. In Name of issuer (if any). In LEI (if any) of issuer. In the case of a colding in a fund that is a series of a ceries trust, report the LEI of the series. In Title of the issue or description of the	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information reducing 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. Citibank
For each investment held by the Fund and securities in an aggregate amount not exceen Part C, provided that the securities so list covered by this report, and have not been pegistration statement, application, or reporter C.1. Identification of investment. In Name of issuer (if any). In LEI (if any) of issuer. In the case of a colding in a fund that is a series of a ceries trust, report the LEI of the series. In Title of the issue or description of the neestment.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information redding 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. Citibank N/A
For each investment held by the Fund and recurities in an aggregate amount not exceen Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report rem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a molding in a fund that is a series of a recries 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 information requested in Part C. A Fund may report information redding 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. Citibank N/A Fertitta Entertainment LLC TLB 1L
For each investment held by the Fund and ecurities in an aggregate amount not excended by this report, and have not been pegistration statement, application, or report of the most of investment. In Name of issuer (if any). In LEI (if any) of issuer. In the case of a colding in a fund that is a series of a eries trust, report the LEI of the series. In Title of the issue or description of the investment. In CUSIP (if any).	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information redding 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. Citibank N/A Fertitta Entertainment LLC TLB 1L
NPORT-P: Part C: Scheduser of each investment held by the Fund and decurities in an aggregate amount not excended in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or reporter C.1. Identification of investment. In Name of issuer (if any). In LEI (if any) of issuer. In the case of a molding in a fund that is a series of a mol	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information redding 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. Citibank N/A Fertitta Entertainment LLC TLB 1L N/A
NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not excended that the securities so list covered by this report, and have not been provided that the securities so list covered by this report, and have not been provided that the securities so list covered by this report, and have not been provided that the securities so list covered by this report, and have not been provided that the securities so list covered by this report, and have not been provided that the securities are securities and the securities are securities.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information redding 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. Citibank N/A Fertitta Entertainment LLC TLB 1L N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

Item C.2. Amount of each investment.

8/17/22, 8:53 AM

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	321740.87000000

2/1	7/22	8.53	$\Delta N I$

NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.131924976682 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No 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
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	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 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	Swap

b. Counterparty. i. Provide the name and LEI (if any) of counterparty (including a central counterparty).		
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or	f issuer and title of other identifier (if
Name of issuer.	Fertitta Entertainment LLC	
Title of issue.	Fertitta Entertainment LLC	
At least one of the following other identifiers	6	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202071	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. 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	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.	2029-01-29	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

Exchange rate.

		1
ISO Currency Code.	United States Dollar	
iv. Notional amount.	347826.09000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-25215.65000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [♠] No	
c. Is any portion of this investment on loan by the Fund?	C Yes 6 No	
NPORT-P: Part C: Schedu	le of Portfolio Investment	s
securities in an aggregate amount not exceed in Part C, provided that the securities so liste	eding five percent of its total assets as misce ed are not restricted, have been held for not reviously reported by name to the sharehold	ormation requested in Part C. A Fund may report information for 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).	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.	Tony's Finer Foods, Revolver	
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	VTD 2000	
are not available). Indicate the type of identifier used	YTR-2000	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	581395.35000000	
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	581395.35000000	
exchange rate used to calculate value.		

Percentage value compared to net assets of the Fund.

0.238392368342	

Item C.3. Indicate payoff profile among the	following estagories (long short	N/A) For derivatives, respond	N/A to this Itom and respond to the
item C.S. mulcate payon prome among the	s ionowing categories (iong, snort,	, N/A). Fui delivatives, lespullu	N/A to this item and respond to the
relevant navoff profile question in Item C	11		

 Long ○ Short ○ N/A Payoff profile.

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

0 1 0 2 0 3 0 N/A

Item C.9. For debt securities

represent reinvestment of cash collateral received for loaned securities?

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

C Yes @ No

c. Is any portion of this investment on loan 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.	IENTC 2, 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 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	IENTC2	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
the number of contracts.		_
Balance	3525000.00000000	
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.	3525000.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.445372926371	
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 other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,	Corporate	

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

a brief description.	
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	
 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 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 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.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2031-03-31
b. Coupon.	
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]	○ 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

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.

17/22, 0.33 AIVI	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.11tml
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	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.	
	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 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.	Allied Universal Holdco LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_227-2000_1

of the Fund.

INTERNAL IDENTIFIER Description of other unique identifier.

Itom (C 2	Amount	of oach	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 457078.13000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. 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. 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.

Percentage value compared to net assets

Derivative-credit

0.187417972861

Issuer type (corporate, U.S. Treasury, U.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

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 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]	○ 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	C Yes C No

ii. If N, provide the name and LEI (if any) of counterparty.

		· · · · · · · · · · · · · · · · · · ·
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick	ference instrument shall include the name of issuer and title of the ference instrument shall include the name of issuer and title of the ference instrument shall include the name of issuer and title of the ference instrument.
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 no	ot 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	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 data	
ii. Termination or maturity date.	2028-05-14
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
100 0::::::::::::::::::::::::::::::::::	
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	497500.00000000
	107000.0000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-37934.37000000
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).	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	:
Identifier.	Other unique identifier (if ticker and 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.

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

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	
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, 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.	○ 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.

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.	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	€ 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
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.	
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

United States Dollar

Currency. Indicate the currency in which

the investment is denominated.

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

C 1 C 2 © 3 C N/A

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

ltam	Ca	For	daht	secur	·itiae
пеш	U.J.	ГΟΙ	ueni	Secui	แแนว

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.	0.0000000
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes [®] No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
	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:	, · -353 ···
Item C.12. Securities lending.	

received for loaned securities? b. Does any portion of this investment

a. Does any amount of this investment

represent reinvestment of cash collateral

C Yes @ No

represent that is treated as a Fund asset and received for loaned securities?

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

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.

3	
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	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX203431
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	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.	3105684.21000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.273438829785
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	Loan

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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 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 2029-03-29 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the

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

d. Are there any interest payments in

following (fixed, floating, variable, none).

ii. Annualized rate.

c. Currently in default? [Y/N]

9.30400000

C Yes @ No

C Yes O No

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

ltem	C 1	Identification	οf	investment
ILEIII	O. I.	lucillillication	vi	mvesunent.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	One GI Intermediate LLC, Tranche C Delayed Draw Term Loan
d. CUSIP (if any).	N/A

17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.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	GIC-2000
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 expres the number of contracts.	seed in number of shares, principal amount, or other 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.	875783.34000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.359101710355
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury,	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 country time of the right and	

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

economic exposure of the investments.

Is the investment a Restricted Security? Yes ○ No

and receives collateral. Select "reverse

a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo	tfolio investments of open-end management investment companies, provide the liquidity classification(s g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquid Int attributable to each classification.	s) for dity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is	
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	to indicate the percentage amount of a holding attributable to multiple classification categories only in a position have differing liquidity features that justify treating the portions separately; (2) if a fund has liews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to not 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	alue hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i dient).	.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.	2023-12-13	
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]	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	
	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 identifier used.	ot
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	© Repurchase © Reverse repurchase	

the investment is denominated.

repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	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 [®] 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
	ule of Portfolio Investments
NPORT-P: Part C: Sched	
For each investment held by the Fund and securities in an aggregate amount not excein 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 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 to shareholders or otherwise made available to the public.
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been	peding 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
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 pregistration statement, application, or repor	peding 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
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been registration statement, application, or report tem C.1. Identification of investment.	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 to shareholders or otherwise made available to the public.
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been registration 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	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 to shareholders or otherwise made available to the public. Citibank
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or 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	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 to shareholders or otherwise made available to the public. Citibank N/A
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been registration statement, application, or report tem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment.	eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ited are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifier.	eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB N/A
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been registration 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).	eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ited are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifier.	eeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any at to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB N/A
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of	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 it to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so liscovered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifier Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	peeding 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 it to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_518-2000_1
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been 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 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.	peeding 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 it to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_518-2000_1
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other 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 expre	peeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ited 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. Citibank N/A MJH Healthcare Holdings LLC TLB N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used INTERNAL IDENTIFIER
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifier 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 expret the number of contracts.	seeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_518-2000_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 securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or 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 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 expret the number of contracts. Balance	peding 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 it to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_518-2000_1 INTERNAL IDENTIFIER ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1.00000000
For each investment held by the Fund and securities in an aggregate amount not excein Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifier 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 exprethe number of contracts. Balance Units	peding 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 it to shareholders or otherwise made available to the public. Citibank N/A MJH Healthcare Holdings LLC TLB N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_518-2000_1 INTERNAL IDENTIFIER ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1.00000000

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

Is the investment a Restricted Security? C Yes @ No

Item C.7.

of the Fund.

Payoff profile.

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

0102030 N/A

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

(including but not limited to total return

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

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

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h	(:ni	ınte	rnar	tν

. Provide the name and LEI (if any) of counterparty (including a central cou	unterparty).
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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. Mjh Healthcare Holdings LLC Mjh Healthcare Holdings LLC Title of issue. At least one of the following other identifiers: Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX201518 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ● Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ○ Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2029-01-28 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.	166666.67000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-8333.34000000
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: Schedule of Portfolio Investments

exchange rate used to calculate value.

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

registration statement, application, or report	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 & 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.	
Balance. Indicate whether amount is expre the number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	395105.97000000

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P 5493000K400JV7T0XQ39 2022-06-30.h... 37/711

7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

7722, 0.00 7 W
net asset value used as the practical expedient).
tem C.9. For debt securities
For dobt cognition, also provide:

item C.9. For dept securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the 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
Itam C 10. For repurchase and reverse re	nurchaeo agraemente, 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?	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 a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
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).

8/17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html		
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.	Core & Amp; Main LP		
Title of issue.	Core & Amp; 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 C 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	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.	2028-07-27		
iii. Upfront payments or receipts			

ISO Currency Code.

United States Dollar

0.00000000

Upfront receipts. 0.00000000

Upfront payments.

ISO Currency Code.

United States Dollar

iv. Notional amount.	413541.66000000	
ISO Currency Code		
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-17401.82000000	
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 Investment	S
securities in an aggregate amount not excee in Part C, provided that the securities so liste	ding five percent of its total assets as misce ad are not restricted, have been held for not eviously reported by name to the sharehold	ormation requested in Part C. A Fund may report information for llaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any et to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	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:		
Identifier.	ISIN	
ISIN	US50201VAA17	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, c	or other units. For derivatives contracts, as applicable, provide
Balance	250000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	187362.50000000	
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

0.076825158841

Percentage value compared to net assets of the Fund.

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-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 C No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification 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 ie 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.	
b. Coupon.	

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 i. Select the 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?	○ 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: 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.	EOS-Metasource Intermediate, Inc., TL	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
	Other unique identifier (if ticker and folly 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	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. Balance	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
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.	3456250.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.417183028871	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	© Long □ Short □ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Ovipulate	
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	

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ii. Contingent convertible? [Y/N]

17722, 0.00 AW	141 O1(1-1 _0400001(4000)7710/(Q00_2002-00-00.11titll)
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) 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. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	be 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
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.	2027-05-17
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	7.77500000
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

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

C Yes C No

available). If other identifier provided, indicate the type	of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
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: 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	5
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	eding five percent of its total assets as misceled are not restricted, have been held for not it	rmation requested in Part C. A Fund may report information for laneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Steele Creek Clo Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Steele Creek CLO 2022-1, Ltd.	
d. CUSIP (if any).	85816HAC1	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	AC1-2010	

Item C.2. Amount of each investment.

Description of other unique 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.

INTERNAL ID

Balance	44385.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	46000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.018861604145
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 ○ 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 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 categor	pries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

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

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

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

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

ent O Yes • No

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

Asset type (short-term investment vehicle

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.

registration statement, application, or repor	t to shareholders or otherwise made available to the pub	olic.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	LSF9 ATLANTIS HOLDINGS LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	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_431-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.	ssed in number of shares, principal amount, or other uni	ls. 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	1164631.58000000	
denominated in U.S. dollars, provide the exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.477539561682	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivated.	tives, 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 th	e category that most closely identifies the instrume	nt among each of the following:

Derivative-credit

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

JNITED STATES OF AMERICA		

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

Item C.7.

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

Category. N/A

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

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

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

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

0 1 0 2 0 3 0 N/A

Item C.9. For debt securities

For debt securities, also provide:

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

following (fixed, floating, variable, none).				
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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]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
, , ,	or identifier used.	1
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 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 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 ker 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:

7 to loads 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).	LX203431	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be 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 li	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-03-29	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	1263157.90000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-51552.63000000	

Item C.12. Securities lending.

a. Does any amount of this investment C Yes 6 No by the Fund?

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?	○ Yes •

NPORT-P: Part C: Schedule of Portfolio Investments

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	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.	254900AAPS2B2Z2RDL27
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 express 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.	3526355.94000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.445928909056
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	ABS-other

d. Are there any interest payments in

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

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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 **JERSEY** 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? Yes No Item C 7 a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0 1 0 2 @ 3 O N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820. Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No

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 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.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	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

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

Item C.1. Identification of investment.

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

At least one of the following other identifiers	S:	
Identifier.	ISIN	
ISIN	US92326HAA41	
Item C.2. Amount of each investment.		
	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	3000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2809136.85000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.151844070769	
Item C.3. Indicate payoff profile among the 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 th
Payoff profile.	C Long C Short C N/A	
Itam C 4 Asset and issuer type Calcet th	a antonomy that most alongly identifies the	
item 6.4. Asset and issuer type. Select th	ie calegory that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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	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,"		e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	ABS-collateralized bond/debt obligation Corporate	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation Corporate	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuel Report the ISO country code that corresponds to the country where the	ABS-collateralized bond/debt obligation Corporate	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	ABS-collateralized bond/debt obligation Corporate JERSEY	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government 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 issuel Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	ABS-collateralized bond/debt obligation Corporate JERSEY	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted States.	ABS-collateralized bond/debt obligation Corporate JERSEY	e instrument among each of the following:

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

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.	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.	8.77718000
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, i	ncluding the name of issuer, title of issue, ar

nd 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.

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.	
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 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 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.	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
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.	664025.06000000

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

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

C 1 @ 2 C 3 C N/A

NPORT-P 5493000K400JV7T0XQ39 2022-06-30.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. 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).

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Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
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.	Proofpoint Inc.		
Title of issue.	Proofpoint Inc.		
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).	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 Ir	received from another party. ndex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index		
Payments: fixed, floating or other.	○ Fixed [©] Floating [○] Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate 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.	2028-08-31		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

United States Dollar

ISO Currency Code.

iv. Notional amount.	712500.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-45268.70000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ⓒ No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ⓒ No	
c. Is any portion of this investment on loan by the Fund?	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 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 Illaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any et to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	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.	L	
	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.	187948.75000000	
Exchange rate.		
Percentage value compared to net assets	0.077065544705	

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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.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes [®] No
Item C.7. a. Liquidity classification information. For poreach portfolio investment among the followin classifications, indicate the percentage among	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 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 O N/A

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

8/17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.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 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	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
 f. Provide the following information concerning subject to the repurchase agreement, those Item C.11. For derivatives, also provide: 	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
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.	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 ○ 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 li	paid to another party. ndex				
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other				
Payments: fixed or floating	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.	2025-08-15				
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.	195949.36000000				
ISO Currency Code.	USD				

USD

Payoff profile.

	I .	I
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-8107.39000000	
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.

Citibank	
N/A	
AHP Health Partners Inc.	
N/A	
s:	
Other unique identifier (if ticker and	ISIN are not available). Indicate the type of identifier used
S_762-2000_1	
INTERNAL IDENTIFIER	
ssed in number of shares, principa	al amount, or other units. For derivatives contracts, as applicable, provide
1.00000000	
Number of contracts	
United States Dollar	
273531.91000000	
	N/A AHP Health Partners Inc. N/A S: Other unique identifier (if ticker and S_762-2000_1 INTERNAL IDENTIFIER ssed in number of shares, principal 1.00000000 Number of contracts United States Dollar

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

Item C.5. Country of investment or issuer.

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

a brief description.

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

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

Is the investment a Restricted Security?

C Yes O No

UNITED STATES OF AMERICA

Item C.7.

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

Category. N/A

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

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

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

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

C 1 @ 2 C 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

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

a. Maturity date. b. Coupon.

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

AHP Health Partners Inc.

Name of issuer.

Title of issue.	AHP Health Partners Inc.		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196762		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	Yes ○ No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	C Fixed C Floating € Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. ndex		
Payments: fixed, floating or other.	○ 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.	2028-08-24		
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.	288878.58000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-14291.19000000		

Item C.12. Securities lending.

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	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., Term Loan	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers):	
Identifier.	Other unique identifier (if ticker and IS	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	RTL-2000	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
	ssed in number of shares, principal a	mount, or other units. For derivatives contracts, as applicable, provide
Balance	1144642.77000000	
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	1111219.20000000	
exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.455638623246	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, shor	t, N/A). For derivatives, respond N/A to this Item and respond to the $$
Payoff profile.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	•	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),	Loan	

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security?

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.

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. 2027-10-15

b. Coupon.

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

ii. Annualized rate.

8.25000000

c. Currently in default? [Y/N]

C Yes © No

c. Title of the issue or description of the

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	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	-
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes [©] No
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 fo 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).	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

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 expres the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	4955615.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3560361.60000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.459872415527	
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	· ·	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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?	C Ves C No	

Item C.7.

and receives collateral. Select "reverse

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

the investment is denominated.

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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.	○ 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.	
	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	C Yes [©] No
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 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).	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.	Marble Point CLO XXV LTD
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	MP25LOC
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
the number of contracts.	
the number of contracts.	4000000.00000000
	400000.00000000 Principal amount
Balance	

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4000000.00000000 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. Exchange rate. Percentage value compared to net assets 1.640139490918 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,

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

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

provide a brief description.

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? 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

0102030 N/A

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

expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2023-03-02
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	14.50000000
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]	○ 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	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	
f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.

b. Does any portion of this investment

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

Item C.12. Securities lending.

C Yes @ No

represent that is treated as a Fund asset and received for loaned securities?

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

C Yes No

commercial paper, ABS-collateralized

NPORT-P: Part C: Schedule of Portfolio Investments

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

9	
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 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.	141645.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.058079594565
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 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	Derivative-credit

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]

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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 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 O 3 O N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820. Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate.

C Yes C No

C Yes C No

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e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid 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. 	○ 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:	
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.	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	LX ID

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type of identifier used.	L	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2027-02-15	
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.	149625.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6857.31000000	
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.

7 11 7 1		•
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 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	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. Balance	ssed in number of shares, principal amo	ount, or other units. For derivatives contracts, as applicable, provide
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.	147058.80000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.060299236341	
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 ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identific	es the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

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

electing in-kind payment and has elected

to be paid in-kind.

•		
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 po each portfolio investment among the followin classifications, indicate the percentage amo	tfolio investments of open-end management investment companies, provide the liquidity classification(: g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liqui ınt attributable to each classification.	s) for ₁dity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is	
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in position have differing liquidity features that justify treating the portions separately; (2) if a fund has lews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.	
	alue hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (dient).	i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-06-21	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
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? [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	○ Yes [®] No	

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	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 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).	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 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	S_722-2000_1

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, principa	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not	557131.67000000	
denominated in U.S. dollars, provide the exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.228443413402	
tem C.3. Indicate payoff profile among the	e following categories (long, sl 11.	nort, 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 id	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
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 Si	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
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.
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).	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]	○ 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	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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/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.	Osmosisuyer Limited
Title of issue.	Osmosisuyer 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).	LX202722
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. ndex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or larger terms.	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 Index. Payments: Floating rate Spread.	1.35000000
,	
Payments: Floating rate Spread.	1.35000000

Item C.2. Amount of each investment.

Description of other unique identifier.

INTERNAL IDENTIFIER

17/22, 8:53 AM	NPORT-P_54	l93000K400JV7T0XQ39_2022-06-30.html
Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, princ	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.	814161.25000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.333834504525	
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	identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other,	Derivative-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.	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.		
	ng categories as specified in ru	I management investment companies, provide the liquidity classification(s) fo lle 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]	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 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.	○ Yes ○ 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	
	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.	Medline Industries LP Term Loan	
Title of issue.	Medline Industries LP Term Loan	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198398	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
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 Ir	received from another party. ndex.	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	received from another party. of Fixed of Floating of 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. of Fixed of Floating of 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 or Instrument or Instrument In	received from another party. Tixed Fixed Officer Underlying Performance paid to another party. Index	
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. C Fixed C Floating C Other Underlying Performance paid to another party. Index Fixed Floating C 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. C Fixed C Floating C Other Underlying Performance paid to another party. Index 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 C Floating C Other Underlying Performance paid to another party. Index Fixed Floating C 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. idex. Fixed Floating Other Underlying Performance paid to another party. Index 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. idex. Fixed Floating Other Underlying Performance paid to another party. Index Fixed Floating Other Floating SONIA1M IR 1.35000000	
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates. Payment: Floating Rate Reset Dates Unit.	received from another party. C Fixed C Floating C Other Underlying Performance paid to another party. Index C 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 Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates. Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor.	received from another party. C Fixed C Floating C Other Underlying Performance paid to another party. Index C Fixed Floating Other Floating SONIA1M IR 1.35000000 Month 1	

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.	0.00000000	
ISO Currency Code.	United States Dollar]
iv. Notional amount.	875000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-58104.37000000	
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.	Jadex Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_522-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Itam C 2 Amount of each investment	

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.	337622.45000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.138436978316	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	For derivatives, respond N/A to this Item and respond to th
Payoff profile.	C Long C Short F N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	C Yes • No	
Item C.7.		
 a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo 	ng categories as specified in rule 22e-4 [17 C	t investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
		e circumstances listed in the Instructions to Item C.7 is

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
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	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).	LSwap	
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	
		instrument shall include the name of issuer and title of USIP and ISIN are not available), or other identifier (if
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 availa	ble)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192522	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be in 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	
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.	2028-02-18	

iii. Upfront payments or receipts

Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	364997.24000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-25549.81000000	
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.	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 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_23-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide

the number of contracts.	sed in number of shares, principal amount, c	of 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	
	-	

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

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.	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:	socialists may be aggregated in responding to items of total-in.
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 counterpart	rty).

Counterparty Record: 1 Name of counterparty. Citibank LEI (if any) of counterparty. N/A 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of 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: Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX188823 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ● Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. C Fixed Floating C Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2025-07-21 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.	496221.65000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-16685.45000000
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?	○ Yes • No
c. Is any portion of this investment on loan	C Yes © No

NPORT-P: Part C: Schedule of Portfolio Investments

exchange rate used to calculate value.

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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 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.	Conduent Business Services 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_959-2000_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	487500.00000000

[1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.,

7(ASC 820, Fair Value Measurement).

NPORT-P 5493000K400JV7T0XQ39 2022-06-30.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. 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).

3/17/22, 8:53 AM Counterparty Record: 1	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
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).	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.	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 Receipts: Reference Asset, Instrument or I	received from another party. dex.
Receipts: fixed, floating or other.	C Fixed C Floating C Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or	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.	2028-10-15
iii. Upfront payments or receipts	
Upfront payments.	0.0000000

ISO Currency Code. United States Dollar

United States Dollar

0.00000000

ISO Currency Code.

Upfront receipts.

of the Fund.

iv. Notional amount.	500000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-7500.00000000	
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 excee in Part C, provided that the securities so liste	ding five percent of its total assets as misce ad 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 et to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	ELEMENT MATERIALS TECH GROUP US HD	GS Delayed TL
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 iony 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_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.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	53620.50000000	
Exchange rate.		
Percentage value compared to net assets	0.021986274893	

/17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.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
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
Item C.7.	
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) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., idient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A

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

8/17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.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]	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	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	hurahana agraemente, alae provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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 Item C.11. For derivatives, also provide: 	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A

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:	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).	LX204064			
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.	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 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	0.0000000			
ii. Termination or maturity date.	2029-04-12			
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.	55727.55000000			

USD

	L
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1828.42000000
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

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

tem C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	RumbleOn, Inc., 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	EDD-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 other units. For derivatives contracts, as applicable, provi	de
Balance	748679.69000000	
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.	700839.06000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.287368454770	

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:

17/22, 0.33 AIVI	NPOR1-P_5495000K400JV/10XQ59_2022-06-50.11tf11
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.	Corporate
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	
 a. Liquidity classification information. For po- each portfolio investment among the following classifications, indicate the percentage among the percentage and 	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.	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.
	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

a. Maturity date. 2026-08-31 b. Coupon.

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

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

Fixed

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

○ Yes • No

represent that is treated as a Fund asset 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.

Percentage value compared to net assets of the Fund.

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investment. d. CUSIP (if any).

Identifier.

identifier used

Balance

Units

a. Name of issuer (if any).

b. LEI (if any) of issuer. In the case of a

At least one of the following other identifiers:

Other unique identifier (if ticker and ISIN

are not available). Indicate the type of

Description of other unique identifier.

Item C.2. Amount of each investment.

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 number of contracts.

Description of other units.

the investment is denominated.

currency of investment is not

Exchange rate.

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

0.163954207010

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

Payoff profile. Long Short N/A

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

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

N/A

Issuer type (corporate, U.S. Treasury, U.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.
- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

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

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

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

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

0102630 N/A

Item C.9. For debt securities

For debt securities, also provide:

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

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

ii. Annualized rate.

to be paid in-kind.

a. Maturity date.

Floating

2026-07-30

c. Currently in default? [Y/N]

C Yes O No

10.50000000

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.

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v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes [®] No
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 registration statement, application, or report	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	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 expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.

Balance 1.00000000

Item C.5. Country of investment or issuer.

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

a brief description.

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

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

Is the investment a Restricted Security? C Yes O No

Item C.7.

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Exchange rate.

of the Fund.

Payoff profile.

Units

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

N/A

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

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	available), ticker (if CUSIP and ISIN are not	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		

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

Item C.11. For derivatives, also provide:		
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 restrument, ISIN (if CUSIP is not available), tick	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.	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 no	ot 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 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 leading to the payments of the payments.	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-06-02	

1.00000000

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

Balance

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Burlington Coat Factory Warehouse Corp.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_667-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide

Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which	United States Dollar	

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the investment is denominated.	L	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	519263.59000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.212916180038	
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 t	he instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.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 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 followi classifications, indicate the percentage amo	ng categories as specified in rule 22e-4 [1]	ent investment companies, provide the liquidity classification(s) for 7 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	
		ree 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	
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 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.	○ Repurchase ○ Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	ngreement (i.e., collateral). If multiple securities of an issuer are y 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	

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

	\sim			
n	Col	ınta	rna	rt\/

Provide the name and	d LEI (if any) of counterparty	' (including a central coun	iterparty).

i. Flovide the hame and LET (if any) of count	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
		erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	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 no	ot available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195667	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be Payments: Reference Asset, Instrument or I		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-06-26	
iii. Upfront payments or receipts	1	
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	

Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	545875.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-23882.04000000
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).	Barings Middle Market Clo Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300NSFWDKJE15UK02
c. Title of the issue or description of the investment.	Barings Middle Market CLO, Ltd. 2021-I
d. CUSIP (if any).	06761EAA3
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US06761EAA38
thouse C.O. Americant of cook increasement	

Item C.2. Amount of each investment.

Percentage value compared to net assets

le, provide

Balance. Indicate whether amount is expre the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicabl
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.	950532.35000000	
Exchange rate.		

0.389751411157

of the Fund.

Item C.3. Indicate payoff prof	file among the following	categories (long,	short, N/A). Fo	or derivatives,	respond N/A to this I	tem and respond to	the
relevant navoff profile questi	on in Item C 11						

Payoff profile.	Long ○ Short ○ N/A

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

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

ABS-collateralized bond/debt obligation

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

Corporate

Item C.5. Country of investment or issuer.

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

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?

Yes ○ No

Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

N/A

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

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

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

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

0 1 0 2 0 3 0 N/A

Item C.9. For debt securities

For debt securities, also provide:	
a. Maturity date.	2033-07-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	9.71271000
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
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes No
b. Does any portion of this investment	
represent that is treated as a Fund asset and received for loaned securities?	○ Yes ^⑤ No

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.	STG LOGISTICS, 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 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	LX204084	
Description of other unique identifier.	EXTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	seed in number of shares, principal amount	or other units. For derivatives contracts, as applicable, provide
the number of contracts.	sed in number of snares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	2195121.95000000	
		_
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.	2121036.58000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.869698964134	
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 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.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal,	Corporate	

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

a brief description.					
Item C.5. Country of investment or issuer	•				
Report the ISO country code that corresponds to the country where the	UNITED STATES OF AMERICA				
issuer is organized.					
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.					
Item C.6. Is the investment a Restricted S	ecurity?				
Is the investment a Restricted Security?	○ Yes • No				
Item C.7.					
 a. Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo 	ng categories as specified in ru	ıle 22e-4 [17 C	t investment compa CFR 270.22e-4]. Fo	anies, provide the l or portfolio investm	liquidity classification(s) for ents 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 whi	ich of the three	e circumstances lis	ted in the Instruction	ons 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 liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	ty features that s to classify th	t justify treating the e position through	e portions separate evaluation of how	ely; (2) if a fund has long it would take to
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	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).	○ 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).	Fixed				
ii. Annualized rate.	8.20400000				
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	○ Yes [®] No				

f. For convertible securities, also provide:

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

are not available). Indicate the type of identifier used

S 253-2000 1

Other unique identifier (if ticker and ISIN

Exchange rate.

of the Fund.

INTERNAL IDENTIFIER Description of other unique identifier.

14	\sim	A 4	-f h	invoctment

the number of contracts.		7 11 71
Balance	1.00000000	
Units	Number of contracts	
Description of other units		

Balance. Indicate whether amount is expressed 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.

United States Dollar

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

578346.07000000

Percentage value compared to net assets

0.237142057206

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.

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

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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 C 1 @ 2 C 3 C 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

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).	

C Yes C No

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.

ii. Contingent convertible? [Y/N]

C Repurchase C Reverse repurchase

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Yes No Y, provide the name of the central counterparty.

ii. If N, provide the name and LEI (if any) of counterparty.

		· · · · · · · · · · · · · · · · · · ·
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
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 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.	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 no	ot 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 C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be Payments: Reference Asset, Instrument or I		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit	1	

Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-03-03
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	619439.70000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-34899.23000000
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 € 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).	Credit Suisse Mortgage Trust		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	CSMC 2020-TMIC		
d. CUSIP (if any).	126390AJ2		
At least one of the following other identifiers:			
Identifier.	ISIN		
ISIN	US126390AJ26		

Item C.2. Amount of each investment.

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

Balance	400000.00000000
Units	Principal amount

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).	C 1 @ 2 C 3 C N/A
tem C.9. For debt securities	
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]	○ 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).	
tem 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

C Yes O No

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

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

received for loaned securities?

C Yes O No

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 repor	to shareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	DexKo Global Inc. TLB 3M US L + 3.75	
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	
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.	636676.92000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.261059739862	
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 6 N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle	Derivative-credit 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.

INITED 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 (ather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.

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

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, 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	nurchase agreements, also provide:
a. Select the category that reflects the	© Repurchase © Reverse repurchase
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.	
	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.	DexKo Global Inc. TLB
Title of issue.	DexKo Global Inc. TLB
At least one of the following other identifiers	:

Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198243		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	⊙ Yes ○ No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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	0.0000000		
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.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	689230.77000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-50830.77000000		
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.

registration statement, application, or repor	to shareholders of otherwise me	ide 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	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_14-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.	ssed in number of shares, princip	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	547018.19000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.224296533917	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, s	hort, 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 id	lentifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	Derivative-credit	

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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

economic exposure of the investments. Item C.6. Is the investment a Restricted Security?

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and

C Yes O No 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 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

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

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	, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of t 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.			
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide:	reconnect that so aggregated in responding to notice C. To in:		
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	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	LVID		

type of identifier used.			
	6		
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.	2027-02-15		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	593939.40000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-44693.93000000		
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	○ 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.

7 11 7 1		•
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	5 :	
Identifier.	Other unique identifier (if ticker and 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_172-2000_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 am	ount, or other units. For derivatives contracts, as applicable, provide
2	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.	48471.43000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.019874976631	
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	
Item C.4. Asset and issuer type. Select the	e category that most closely identifi	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	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

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

Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted us Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 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? [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	C Yes C No

f. For convertible securities, also provide:				
i. Mandatory convertible? [Y/N]	○ Yes ○ No			
ii. Contingent convertible? [Y/N]	○ Yes ○ No			
iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.				
v. Delta (if applicable).				
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 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 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.	Diversitech Holdings Inc.			
Title of issue.	Diversitech Holdings Inc.			
At least one of the following other identifiers				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX201172			
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	0.0000000			
ii. Termination or maturity date.	2028-12-22			
iii. Upfront payments or receipts				
Upfront payments.	0.0000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.0000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	51428.57000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2700.00000000			
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?	○ 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).	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 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.	501751.35000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.205735550939	
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.	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. Issuer type (corporate, U.S. Treasury, U.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	ABS-collateralized bond/debt obligation Corporate	
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?

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).

0162030 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.

9.45429000

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.

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.

8/17/22, 8:53 AM

v. Delta (if applicable).

b. Counterparty.

counterparty.

c. Tri-party?

d. Repurchase rate.

e. Maturity date.

by the Fund?

a. Select the category that reflects the

transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.

Y, provide the name of the central

Item C.11. For derivatives, also provide:

a. Does any amount of this investment

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

represent reinvestment of cash collateral received for loaned securities?

Item C.12. Securities lending.

Citibank
N/A
Sunshine Luxembourg VII S.a r.l.
N/A
rs:
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
S_531-2000_1
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.	895528.43000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.367197885820
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, 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.	LUXEMBOURG
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity 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

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

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

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

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

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

Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	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	
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.	
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

the investment is denominated.

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

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

ltem	C 9	For	deht	secur	ities

expedient).	
tem 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]	○ 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]	○ 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 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 concerns 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.

b. Does any portion of this investment

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

Item C.12. Securities lending.

C Yes © No

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 C No by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

3	
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 express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1745625.00000000
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.	1667770.13000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.683843912996
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	Loan

d. Are there any interest payments in

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

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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? 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 2025-12-22 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 8.41600000 c. Currently in default? [Y/N] C Yes 6 No

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.	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.	
	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:	, 60 0 1 0
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

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	ssed in number of shares, principal amount, c	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.	477536.23000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.195806507291	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). I	For derivatives, respond N/A to this Item and respond to th
Payoff profile.	© Long □ Short □ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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.	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 limitalita ala asiti antique informaction. For ma	etfolio invostmente of onen and managemen	t investment 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.

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i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ies to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 i	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 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 the position.	naś ke 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	ralue 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).	ited ith 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.	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.	9.32800000	
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	
	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 of identifier used.	
outer the times provided, indicate the type		

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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 O No
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernir 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?	○ 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 d 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 exchange rate used to calculate value.	637276.80000000

Item C.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.,

0 1 6 2 0 3 0 N/A

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net asset value used as the practical expedient).		
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ 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 av	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	
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 ag securities may be aggregated in responding t	reement (i.e., collateral). If multiple securities of an issuer ar o 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).

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Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
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.	Clydesdale Acquisition Holdings Inc.
Title of issue.	Clydesdale Acquisition Holdings Inc.
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).	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 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	0.00000000
ii. Termination or maturity date.	2029-04-13
iii. Upfront payments or receipts	
Upfront payments.	0.00000000

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United States Dollar

United States Dollar

0.00000000

ISO Currency Code.

ISO Currency Code.

Upfront receipts.

iv. Notional amount.	679761.92000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-23459.83000000		
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 Investment	s	
securities in an aggregate amount not exceed in Part C, provided that the securities so liste	eding five percent of its total assets as misce ed are not restricted, have been held for not reviously reported by name to the sharehold	ormation requested in Part C. A Fund may report information for 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).	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 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	KTL-2000		
Description of other unique identifier.	INTERNAL ID		
Item C.2. Amount of each investment.			
	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide	
Balance	2468750.00000000		
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.	2426287.50000000		
Exchange rate.			
Percentage value compared to net assets	0.994862486267		

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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 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	
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	N/A writes 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	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	O 1 O 2 ® 3 O N/A

expedient). Item C.9. For debt securities

For debt securities, also provide:

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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).	Fixed	
ii. Annualized rate.	8.50000000	
c. Currently in default? [Y/N]	○ Yes • No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes [®] No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes [♠] No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	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).		
v. Dona (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.	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.		
	ng the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
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.	BCPE North Star US Holdco 2 Inc. TL 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	5:	
Identifier.	Other unique identifier (if ticker and 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. 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.	892594.89000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.365995032120	
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. 11.	ond 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 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 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 category	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
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.	
b. Coupon.	
i. Select the 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of

available). If other identifier provided, indicate the type	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	, 65 6 1 6
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.	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 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	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.	2028-06-09
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.	963015.39000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-65605.42000000
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any 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 folia are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_746-2000_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.	273249.20000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.112041700945
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,	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.

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 Category. N/A

C Yes @ No

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

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

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

Indicate the level within the fair value 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. 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

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	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	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.	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)
	Cutor destailer (if econ , terr, and dotter destatander)
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 ⑤ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	
rayments. Neierence Asset, institument of i	
Payments: fixed, floating or other.	

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
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.	320573.93000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-45721.86000000
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	Athenahealth Group Inc. 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_291-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	93714.28000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.038426122872
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	se following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C Payoff profile.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11. C Long C Short N/A
relevant payoff profile question in Item C Payoff profile.	.11.
relevant payoff profile question in Item C Payoff profile.	.11. C Long C Short N/A
relevant payoff profile question in Item C Payoff profile. Item C.4. Asset and issuer type. Select th Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"	.11. □ Long □ Short □ N/A e category that most closely identifies the instrument among each of the following:
relevant payoff profile question in Item C Payoff profile. Item C.4. Asset and issuer type. Select th Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Corporate Clong Short N/A e category that most closely identifies the instrument among each of the following: Corporate Corporate
relevant payoff profile question in Item C Payoff profile. Item C.4. Asset and issuer type. Select th Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 Clong Short N/A e category that most closely identifies the instrument among each of the following: Corporate Corporate
relevant payoff profile question in Item C Payoff profile. Item C.4. Asset and issuer type. Select the Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative- commodity, derivative-credit, derivative- equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the	Long Short N/A e category that most closely identifies the instrument among each of the following: Derivative-credit Corporate

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 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
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).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in 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

Repurchase Reverse repurchase

and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of $\boldsymbol{\theta}$	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 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).		
issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if	
issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer.	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if ATHENAHEALTH GROUP Inc.	
CUSIP, ISIN, and ticker are not available).		
CUSIP, ISIN, and ticker are not available). Name of issuer.	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc.	
CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue.	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc.	
CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc.	
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	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Other identifier (if CUSIP, ISIN, and ticker are not available)	
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	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Other identifier (if CUSIP, ISIN, and ticker are not available) LX202291	
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.	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202291 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	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202291 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 Receipts: Reference Asset, Instrument or In	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202291 LX ID Yes C 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.	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202291 LX ID Yes No received from another party. dex. Fixed 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	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202291 LX ID Yes No received from another party. dex. Fixed 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	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202291 LX ID Yes O No received from another party. dex. Fixed O Floating O 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 and terms of payments to be Payments: Reference Asset, Instrument or I Payments: fixed, floating or other.	ATHENAHEALTH GROUP Inc. ATHENAHEALTH GROUP Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202291 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other	

7/22, 8:53 AM	NPORT-P_5493000K400
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
i. Termination or maturity date.	2029-02-15
ii. Upfront payments or receipts	
Jpfront payments.	0.00000000
SO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
SO Currency Code.	United States Dollar
v. Notional amount.	101449.28000000
SO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-7372.68000000
em 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 O No
- and received for loaned securities?

by the Fund?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer	(if any).
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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

7/22, 6.53 AW	NPORT-P_5493000K4003	V710AQ39_2022-06-30.11tml
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_54-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is 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.	937415.40000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.384373004233	
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 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	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 Se	ecurity?	
Is the investment a Restricted Security?	○ Yes • No	

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification catego applicable. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e to indicate the percentage a e position have differing liquid views; or (3) if the fund choos ing it on the sizes it would rea	imount of a hold ity features that es to classify the	ling attributable to justify treating the e position through	multiple classification e portions separately; evaluation of how lor	n categories only in the (2) if a fund has ng it would take to
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the ue Measurement). [1/2/3] Re				
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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, 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 d ISIN are not a	d currency in which vailable), or other	h denominated, as we identifier (if CUSIP, IS	ell as CUSIP of SIN, 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				
b. Counterparty.					
i. Cleared by central counterparty? [Y/N] If	C Ves C No				

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Y, provide the name of the central counterparty.	
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 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	nterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
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.	Zelis Payments Buyer Inc.
Title of issue.	Zelis Payments Buyer Inc.
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).	LX192354
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	© Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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	
Payments: fixed, floating or other.	○ Fixed Floating ○ Other
Payments: fixed or floating	
i ayments. Iixed of iloating	Floating
Payments: Floating rate Index.	SONIA1M IR

Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit.

Payments: Floating rate Spread.

SONIA1M IR

1.35000000

NPORT-P: Part C: Schedule of Portfolio Investments

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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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Payment: Floating Rate Tenor.

Payments: Base currency

ii. Termination or maturity date.

iii. Upfront payments or receipts

Payments: Amount

Upfront payments.

ISO Currency Code.

ISO Currency Code.

iv. Notional amount.

ISO Currency Code.

negative number.

by the Fund?

v. Unrealized appreciation or depreciation.

Depreciation shall be reported as a

a. Does any amount of this investment represent reinvestment of cash collateral

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

Item C.12. Securities lending.

received for loaned securities?

Upfront receipts.

Payment: Floating Rate Tenor Unit.

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	

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	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.	2004944.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.822096957869	
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.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	· ·	the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-	ABS-other	
commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	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 So	ecurity?	
Is the investment a Restricted Security?	⊙ Yes C No	
Item C.7.		
 a. Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage amo 	ng categories as specified in rule 22e-4 [nent 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	
		hree 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	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type		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).		
Itom C 10. For requirebase and reverse re	ourchaeo agroomonte, 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 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?

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?

Asset type (short-term investment 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.

registration statement, application, or report	to shareholders or otherwise made ava	ailable 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 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_325-2000_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 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.	90238.10000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.037000767848	
Item C.3. Indicate payoff profile among th 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 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:

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security?

C Yes O No

N/A

UNITED STATES OF AMERICA

Item C.7.

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

Category.

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

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

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

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

0102630 N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- following (fixed, floating, variable, none).

o. Coupon.	
. Select the category that most closely	
reflects the coupon type among the	•

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
	icluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).	or identifier used.
v. Delta (ii applicable).	
Item C.10. For repurchase and reverse rep	urchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	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
	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.	East West Manufacturing LLC
Title of issue.	East West Manufacturing LLC

At least one of the following other identifiers:

The loads one of the following other identifiers.		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not av	railable)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202325	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
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 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.	2026-12-22	
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.	95238.10000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4999.99000000	
Itam C 12 Securities landing		

a. Does any amount of this investment C Yes 6 No

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

C Yes @ No

c. Is any portion of this investment on loan 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.

registration statement, application, or repor	t to shareholders of otherwise made available	e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Osmosis Buyer Limited Del T1 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_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.	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.	126620.83000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.051918955913	
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	

8/1	7	122	8.53	ΔM

derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 @ 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 @ 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

8/17/22, 8:53 AM	-	/7T0XQ39_2022-06-30.html
 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 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).		
No. 0 40 Farmania and an and an analysis		
Item C.10. For repurchase and reverse rep		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of 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. Osmosisuyer Limited Del

At least one of the following other identifiers:

Title of issue.

Identifier.

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

Osmosisuyer Limited Del

11/22, 0.00 AW	NI OINI-I _0+0000IN+000 N	77 10/1003_2022-00-30.111111	
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 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		
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.	2028-07-31		
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.	138888.89000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-11226.39000000		
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 of 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 expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	7575.76000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4393.94000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.001801668628
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-equity

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

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kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	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).	
tem C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
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).	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 C Call
ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	C Written Purchased
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	RUMBLEON, INC.
Title of issue.	RUMBLEON, INC.

At least one of the following other identifiers:

Identifier.

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

Other identifier (if CUSIP, ISIN, and ticker are not available).	RUMBLEEQ			
If other identifier provided, indicate the type of identifier used.	INTERNAL ID			
iv. Number of shares or principal amount of underlying reference instrument per contract.				
Number of shares.	1.00000000			
v. Exercise price or rate.	33.00000000			
vi. Exercise Price Currency Code	United States Dollar			
vii. Expiration date.	2023-02-28			
viii. Delta.	N/A			
ix. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-79075.36000000			
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 by the Fund?	○ Yes • No			
NPORT-P: Part C: Schedu	le of Portfolio Investment	S		
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	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).	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.	MA Financeco. LLC			
d. CUSIP (if any).		,		
	N/A			
At least one of the following other identifiers				
At least one of the following other identifiers Identifier.		available). Indicate the type of identifier used		
•		available). Indicate the type of identifier used		
Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used		
Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	Other unique identifier (if ticker and ISIN are not S_951-2000_1	available). Indicate the type of identifier used		
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.	Other unique identifier (if ticker and ISIN are not S_951-2000_1 INTERNAL IDENTIFIER	t available). Indicate the type of identifier used or other units. For derivatives contracts, as applicable, provide		
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	Other unique identifier (if ticker and ISIN are not S_951-2000_1 INTERNAL IDENTIFIER			

Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	203148.21000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.083297850432
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes O No
Item C.7.	
 a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among 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

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

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

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

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).	LSwap		
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.	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 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		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	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.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	221414.94000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-20204.11000000	
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.	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.	
B 1	and to construct the form of the form of the state of the first of the

Balance. Indicate whether amount is express 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	
	1	

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

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]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse 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:	- -
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	. Coi	ınta	rna	rt\/

. 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. Mitchell International Inc. TLB Title of issue. Mitchell International Inc. TLB At least one of the following other identifiers: Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX198698 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. 2028-10-15 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.	666666.68000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-52500.00000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes [©] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes No	
c. Is any portion of this investment on loan by the Fund?	○ Yes [©] No	

NPORT-P: Part C: Schedule of Portfolio Investments

exchange rate used to calculate value.

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

registration statement, application, or report	rt to shareholders or otherwise made available to the public.
tem C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Brightwood Capital MM CLO 2022-11, LTD Class B LND
d. CUSIP (if any).	N/A
At least one of the following other 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	BRWOOD
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is exprethe number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	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	400000.0000000

Indicate the level within the fair value 0102630 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.	○ 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 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	
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 agrees securities may be aggregated in responding to	eement (i.e., collateral). If multiple securities of an issuer are bitems 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	

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.

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).	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.	ArrowMark Colorado Holdings
d. CUSIP (if any).	70469GAC5
At least one of the following other identifiers	s:
Identifier.	ISIN
ISIN	US70469GAC50
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, 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.	2413799.52000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.989741978977
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
U.S. government agency, U.S. government sponsored 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	CAYMAN ISLANDS
corresponds to the country where the issuer is organized.	
If different from the country where the	IRELAND
issuer is organized, also report the ISO country code that corresponds to the country of 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 post- each 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 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).	0 1 0 2 © 3 0 N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
 Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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:

NPORT-P: Part C: Schedule of Portfolio Investments

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.

8/17/22, 8:53 AM

available)

b. Counterparty.

counterparty.

c. Tri-party?

d. Repurchase rate.

e. Maturity date.

by the Fund?

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 identified	rs:
Identifier.	ISIN
ISIN	US56606PAA21

Item C.2. Amount of each investment.

17/22, 8:53 AM	NPORT-P_54	93000K400JV7T0XQ39_2022-06-30.html
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, princ	ipal 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.	1854875.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.760563434554	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, 11.	short, N/A). For derivatives, respond N/A to this Item and respond to 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 Se	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) 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 categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable.

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 C 2 © 3 C N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ 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).		
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?	C Yes C No	
d. Repurchase rate.		7

Payoff profile.

•						
 f. Provide the following information concern subject to the repurchase agreement, those 					securities of an issuer are	
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?	C Yes No					
NPORT-P: Part C: Schedu	ıle of Portfolio Inv	estments	;			
For each investment held by the Fund and i 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 as ed are not restricted, have bee reviously reported by name to	ssets as miscella In held for not m the shareholde	aneous securities nore than one year rs of the Fund or to	in Part D in lieu o prior to the end o	f reporting those securities of the reporting period	
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 a	and ISIN are not a	available). Indicate tl	ne type of identifier	used	_
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_794-2000_1					_
Description of other unique identifier.	INTERNAL IDENTIFIER					-
Item C.2. Amount of each investment.						_
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, princ	cipal amount, or	other units. For de	erivatives contrac	ts, 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.	499906.18000000					
Exchange rate.						
Percentage value compared to net assets of the Fund.	0.204978966892					
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, 11.	short, N/A). Fo	or derivatives, res	spond N/A to thi	s 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.	CANADA (FEDERAL LEVEL)
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	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 among the percentage among the percentage. 	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.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely	

reflects the coupon type among the 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]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are 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.	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 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 received from another party. Receipts: Reference Asset, Instrument or Index.				
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Description of Other Receipts	Underlying Performance			
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. ndex			
Payments: fixed, floating or other.	○ 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.	0.0000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.0000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	521074.85000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-21168.67000000			

Item C.12. Securities lending.

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

C Yes O No

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

C Yes No

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

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

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		lders of the Fund or to any exchange, or set forth in any ole to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	PetSmart 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	S_365-2000_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.	1221143.02000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.500711222790	
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 t	ne instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle).	Derivative-credit	

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category.

N/A

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

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

,		
€).		

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

At least one of the following other identifiers:

Identifier

	L		
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 □ 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.	2028-02-11		
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.	1293241.22000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-67603.91000000		
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No		

by the Fund?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	t to shareholders or otherwise mad	de 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	5:	
Identifier.	Other unique identifier (if ticker and	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, principa	al 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.	977542.37000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.400826461270	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		nort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ide	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	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.

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 0 2 @ 3 O 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 Floating reflects the coupon type among the following (fixed, floating, variable, none).

ii. Annualized rate. 8.75000000

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	○ 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.	Yes W NO
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	© Yes [®] No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
	ts 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 (: 1 I	dentifica	ation o	f invest	tment

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

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At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_052-2000_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.	189735.66000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.077798237200	
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 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 O No

and receives collateral. Select "reverse

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

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repurchase agreement" if the Fund is the cash borrower and posts collateral.	NI ONI-I _040000N4000V7 TOXQ00_2022-00-00.Html
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a 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.	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 ○ 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 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

17/22, 0.33 AIVI	NPOR1-P_5495000K400JV7
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.	2025-04-25
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.	199494.95000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-8512.45000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes [©] No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item	C.1.	Identification	of	investment.

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

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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

United States Dollar

544359.38000000

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

Value. Report 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.

the investment is denominated.

Percentage value compared to net assets of the Fund.

0.223206329097

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 O 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 catego applicable.	ries to the holding, indicate w	hich of the three c	ircumstances liste	ed in the Instructions t	o 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 liquid views; or (3) if the fund choos ing it on the sizes it would rea ortion of the position.	lity features that jues to classify the pasonably anticipate	istify treating the position through e ed trading). In (1) a	portions separately; (2 valuation of how long and (2), a fund would	2) if a fund has it would take to 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] Re	e fair value meas port "N/A" if the	urements fall pur investment does	rsuant to U.S. Gener not have a level as:	ally Accepted sociated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	C Yes C No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No				
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	○ 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				
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	•			
b. Counterparty.					
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	C Yes C No				

8/17/22, 8:53 AM counterparty.	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
ii. If N, provide the name and LEI (if any) of	counterparty
c. Tri-party?	C Yes C No
d. Repurchase rate.	TES TIVO
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	resources may be aggregated in responding to nome or remain.
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
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.	KNS Acquisition Corp.
Title of issue.	KNS Acquisition 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).	LX193951
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	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	
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

Payment: Floating Rate Tenor.

Payment: Floating Rate Tenor Unit.	1	
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.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	592500.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-48140.62000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ○ No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [♠] No	
c. Is any portion of this investment on loan by the Fund?	C Yes [€] No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Plaze 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_542-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	essed in number of shares, principal amount, or other units. For derivatives of	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.	739114.55000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.303062740441	
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 th
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select th	ne category that most closely identifies the instrument among each of	the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other."	Derivative-credit	
provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government agency, o.o., 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	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.		
a. Liquidity classification information. For po	ortfolio investments of open-end management investment companies, provi ving categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio i ount attributable to each classification.	de the liquidity classification(s) fo nvestments 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).

net asset value asea as the practical expe	aloni,	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not 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 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	

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d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning 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 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	
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.	Plaze Inc.	
Title of issue.	Plaze Inc.	
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).	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 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	
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.		
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.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	790496.84000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-51382.28000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [●] 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.	WW 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_859-2000_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	

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]	○ 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 of	vailable), 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 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	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 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.	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 ○ 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			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-04-13		

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

Item C.2. Amount of each investment.

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

Balance	9100000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not	8736000.00000000	

2/1	7/22	8.53	$\Delta N I$

NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 3.582064648164 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 issuer is organized, also report the ISO country code that corresponds to the country of 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 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).

net asset value used as the practical expedient).	
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.	10.35400000
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	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	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.	
	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.	
	C Von G No
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 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.	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. 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	1.00000000
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.	432267.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.177244749347
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
tem C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

e. Is any portion of the interest paid in

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

C Yes C No

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

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).	
v. Delta (ii 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?	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.	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

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Custom swap Flag	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.
Receipts: fixed, floating or other.	C Fixed C Floating C Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. ndex
Payments: fixed, floating or other.	C Fixed € Floating C Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	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.	500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-65232.50000000
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 $\ \ ^{\mbox{$ \circ$}}$ No by the Fund?

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 snaterioliders of otherwise made a	available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Trinitas Clo Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	5493000JXST1RIX07H55	
c. Title of the issue or description of the investment.	Trinitas Clo VIII, Ltd.	
d. CUSIP (if any).	89641FAC8	
At least one of the following other identifiers	5:	
Identifier.	ISIN	
ISIN	US89641FAC86	
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	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.	1109520.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.454941891990	
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 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.	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]

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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? 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 C 1 C 2 @ 3 C 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.

C Yes C No

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

Item C.2. Amount of each investment.

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.	200856.25000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.082358066905
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	security?
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 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	

N/A Category.

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

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

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

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

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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	sterparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
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.	BROOKFIELD WEC HOLDINGS INC TL 1L	
Title of issue.	BROOKFIELD WEC HOLDINGS INC TL 1L	
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).	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 Ir	received from another party. ndex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	

Payments: Amount	0.00000000	
ii. Termination or maturity date.	2025-08-01	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	208333.33000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	856.25000000	
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?	C Yes 6 No	
NPORT-P: Part C: Schedu	le of Portfolio Investment	S
securities in an aggregate amount not excee in Part C, provided that the securities so liste	eding five percent of its total assets as misce ed are not restricted, have been held for not reviously reported by name to the sharehold	ormation requested in Part C. A Fund may report information for llaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any 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.	Del Mar Terrace - Phoenix, AZ	
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	DELMAR	

Item C.2. Amount of each investment.

Description of other unique 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.

Balance	N/A

INTERNAL ID

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	
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 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?	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 C Yes O No represent reinvestment of cash collateral received for loaned securities?

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

Asset type (short-term investment vehicle

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

Loan

C Yes O No

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

C Yes C No

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	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., First Lien Term Loan
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	BLE-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	1741250.00000000
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.	1629984.13000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.668350335295
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:

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			Т

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
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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.

2026-08-31

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

Fixed

ii. Annualized rate.

9.25000000

a. Does any amount of this investment	○ Yes ○ No	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ^⑤ No	
Item C.12. Securities lending.		
· •		
Item C.11. For derivatives, also provide:	securities may be aggregated in responding	to nome of rolling
	ng the securities subject to the repurchase as securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer ard to Items C. 10 f i-iii
e. Maturity date.		
e. Maturity date.		
a. Napurchase rate.		
d. Repurchase rate.		
c. Tri-party?	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
Y, provide the name of the central counterparty.	Yes ™ No	
b. Counterparty.i. Cleared by central counterparty? [Y/N] If	C Voc C No	
agreement if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
repurchase). Select "repurchase agreement" if the Fund is the cash lender		
Select the category that reflects the transaction (repurchase, reverse)	Repurchase Reverse repurchase	
Item C.10. For repurchase and reverse rep	, ,	
v. Delta (if applicable).		
available). If other identifier provided, indicate the type	of identifier used.	
reference instrument, ISIN (if CUSIP is not a	ncluding the name of issuer, title of issue, and available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of ıvailable), or other identifier (if CUSIP, ISIN, and ticker are not
ii. Contingent convertible? [Y/N]	○ Yes ○ No	december of the december of the control of the cont
, , ,		
i. Mandatory convertible? [Y/N]	C Yes C No	
f. For convertible securities, also provide:		
e. is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not 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	
e. Is any portion of the interest paid in	○ 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	
c. Currently in default? [Y/N]	○ Yes ^⑤ 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
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a. Name of issuer (if any).	La Quinta Mortgage Trust
b. LEI (if any) of issuer. In the case of a	N/A

series trust, report the LEI of the series.		
c. Title of the issue or description of the investment.	LAQ 2022-LAQ Mortgage Trust	
d. CUSIP (if any).	50172LAN0	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US50172LAN01	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	r other units. For derivatives contracts, as applicable, provide
Balance	440228.55000000	
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.	431348.08000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.176867755084	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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		

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

3/	17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
	Is the investment a Restricted Security?	€ Yes C No
	Item C.7.	
	 a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo 	tfolio investments of open-end management investment companies, provide the liquidity classification(s) for 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
	applicable. Instructions to Item C.7 Funds may choose	tes 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
	multiple sub-advisers with differing liquidity v	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 not 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 (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).	○ 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.	4.87200000
	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, 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

C Repurchase C Reverse repurchase

Units

Description of other units.

Currency. Indicate the currency in which

•			
agreement" 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.		
tem C.11. For derivatives, also provide:			
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 it	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for		

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

registration statement, application, or report to shareholders or otherwise made available to the public.			
Item C.1. Identification of investment.			
a. Name of issuer (if any).	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.	Molded Devices, Inc., Revolver		
d. CUSIP (if any).	N/A		
At least one of the following other identifier	s:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DRR-2000		
Description of other unique identifier.	INTERNAL ID		
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	185185.29000000		

Principal amount

NPORT-P_5493000K400UVTIXXQ39_2022-06-30.html 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. Exchange rate. Percentage value compared to net assets of the Fund. Rem C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to 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, liquidly pool, or repurchase agreement, equity-common, equity-profilered (edit-drivalive-commolity, derivative-conglit, derivative-conglities desired to desired t	17/22, 8:53 AM	NPORT-P 540300	0K400 IV/7T0YO30, 2022-06-30 html
Value. Report values in U.S. dollars. If currency of investment is not decembrated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net assets of the Fund. Percentage value compared to net the Control Value of the Fund. Percentage value compared value compared to the Value of the Fund. Percentage value compared value of the Va		IN OITH _349300	00000710XQ39_2022-00-30.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. Herm C.3. Indicate payoff profile among the following categories (long, short, NIA). For derivatives, respond NIA to this item and respond to relevant payoff profile question in item C.11. Payoff profile. @ Long © Short © NIA 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), respondent fund, liquidity good, or other cash management vehicle), respondent, equity-common, equity-preferred, debt, derivatives-other, structured note, loan, ABS-mottage derivative-interest rate, derivatives-other, structured note, loan, ABS-mottage derivative-interest rate, derivatives-other, structured note, loan, ABS-mottage backed security, ABS-asset backed commercial payor ABS-collegate backed security, ABS-asset backed commercial payor ABS-collegate backed security, BS-mottage backed security, In-Cherr, provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government sponsor de rate), 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 code that corresponds to the country of investment as Restricted Security? Is the investment a Restricted Security? Is the inve	Value. Report values in U.S. dollars. If	179944.55000000	
Percentage value compared to net assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, NIA). For derivatives, respond N/A to this Item and respond to relevant payoff profile question in tem 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-preferrack, debt, derivative-active, deviation, active active, deviation, deviation, active activ	denominated in U.S. dollars, provide the		
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 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 pruchase agreement, equity-common, equity-preferred, debt, derivative-condity, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed bond/debt obligation, ABS-actives, commodity, real seates, 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., and the commodity real seates, 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. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and corner connounce agreement or issuer based on the concentrations of the risk and concent	Exchange rate.		
Payoff profile question in Item C.11. Payoff profile Question in Item C.14. Payoff profile Question in Item C.14. Payoff profile Question in Item C.14. Asset yne (short-term investment vehicle (e.g., money market fund, liquidity pool, or repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-commonity, derivative-foreign exchange, derivative-interest rate, derivative-orbite, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bondicet obligation, ABS-other, commodity, real estate, other). If other, provide a bard description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. soveredge, private fund, registered fund, other). If other, provide a bard description. Item C.S. Country of investment or issuer based on the country of investment or issuer based on the control of the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment a Restricted Security? Is the investment a Restricted Security organized, also report the ISO country code that corresponds to the country of investment and the investment and conomic exposure of the investments. It is the investment a Restricted Security? Is the investment and the		0.073783540657	
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, liquidly pool, or other cash management vehicle) (e.g., money market fund, liquidly pool, or other cash management vehicle) (e.g., money market fund, liquidly pool, or other cash management, edity-common, equity-preferred, debt, derivative-coredity, derivative-droreign exchange, derivative-investres trade, derivative-orther, structured note, loan. ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bondleds tholigation. ABS-embed commercial paper, ABS-collateralized bondleds thought and paper and			t, N/A). For derivatives, respond N/A to this Item and respond to the
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equily-common, equily-preferred, obth, derivative-other, debt, 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 rother, provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government spency, U.S. government spency, U.S. government spency, U.S. government spency, U.S. government agency, U.S. government spency, U.S. governm	Payoff profile.	Long ○ Short ○ N/A	
(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equily-common equily-preferred, debt, derivative-commodity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other), if fother, 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 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 of investment or issuer based on the concentrations of the risk and country of investment a Restricted Security? Is the investment and provided the investments of open-end management investment companies, provide the liquidity classification (seash portfolio investments) and the investments in its under the investments Iii. Moderately Liquid Investments Iii. Moderately Liquid Investments Iii. Moderately Liquid Investments Iii. Moderately Liquid Investments Iv. Illiquid Investments Category.	Item C.4. Asset and issuer type. Select the	e category that most closely ident	ifies the instrument among each of the following:
U.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 code that corresponds to the country of 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 and the investment are specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquid classifications, indicate the percentage amount attributable to each classification. I. Highly Liquid Investments II. Moderately Liquid Investments III. Less Liquid Investments III. Less Liquid Investments IV. Illiquid Investments Category. N/A	(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"	Loan	
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	U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
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 and information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidic classifications, indicate the percentage amount attributable to each classification. I. Highly Liquid Investments Iii. Less Liquid Investments Iv. Illiquid Investments Category.	•		
issuer is organized, also report the ISO country code that corresponds to the country of 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. Item C.7. Item C.7. Item C.7. Item C.7. Item C.8. Item C.9. Ite	corresponds to the country where the	UNITED STATES OF AMERICA	
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		
a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidic 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.	Item C.6. Is the investment a Restricted Se	ecurity?	
a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidic 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.	Is the investment a Restricted Security?	Yes ○ No	
each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidic 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.	Item C.7.		
ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A	each portfolio investment among the following	ng categories as specified in rule 22e	e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity
iii. Less Liquid Investments iv. Illiquid Investments Category. N/A	i. Highly Liquid Investments		
iv. Illiquid Investments Category. N/A	ii. Moderately Liquid Investments		
Category. N/A	iii. Less Liquid Investments		
Category. N/A	iv. Illiquid Investments		
	•	N/A	
			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

8/

Item C.12. Securities lending.

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

hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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.	2026-11-01	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	7.00000000	
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.	○ 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	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.		
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 a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer ar to Items C.10.f.i-iii.

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30... 259/711

C Yes O No

by the Fund?

backed security, ABS-asset backed

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or repor	t to shareholders or otherwise made available 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	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	S_RSH-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	618632.81000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.253661025514
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-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.

IITED STATES OF AMERICA

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]
- 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 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 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 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:	Coodinate into 150 aggregated in responding to itemic C. 15 in:
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	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 (% OHOLD ION)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX194108
If other identifier provided, indicate the	IXID

ISO Currency Code. United States Dollar

Upfront receipts. 0.00000000

United States Dollar

iv. Notional amount. 713804.34000000

ISO Currency Code. USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.

-93143.69000000

Item C.12. Securities lending.

ISO Currency Code.

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

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

7 11 7 1		•
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	3:	
Identifier.	ISIN	
ISIN	US55820GAA40	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amour	nt, or other units. For derivatives contracts, as applicable, provide
Balance	600000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	569576.28000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.233546137479	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	e following categories (long, short, N/A	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	

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

17/22, 8:53 AM	NPORT-P_54	193000K400J\	V7T0XQ39_2022	-06-30.html		
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 poeach portfolio investment among the followiclassifications, indicate the percentage amo	ng categories as specified in ru	ıle 22e-4 [17 (t investment com CFR 270.22e-4]. I	panies, provide For portfolio inve	the liquidity classifi estments with multi	cation(s) f ple 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 whi	ich of the three	e circumstances l	isted in the Inst	ructions 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 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	y features tha s to classify th	t justify treating the position through	ne portions sepa th evaluation of	arately; (2) if a fund how long it would ta	has ake to
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					
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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.	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.	8.50429000					
c. Currently in default? [Y/N]	C Yes € No		I			
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					

C Yes C No

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. S_929-2000_1 S_929-2000_1 INTERNAL IDENTIFIER

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

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.	151366.22000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.062065428753	
Item C.3. Indicate payoff profile among the 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 th
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies th	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer	r.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CANADA (FEDERAL LEVEL)	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	Security?	
Is the investment a Restricted Security?	C Yes [⊙] No	
Item C.7.		
	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 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 No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
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	

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d. Repurchase rate.		
e. Maturity date.		
 f. Provide the following information concerns subject to the repurchase agreement, those Item C.11. For derivatives, also provide: 	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de	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.	1011778 B.C. Unlimited Liability Company	
Title of issue.	1011778 B.C. Unlimited Liability 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).	LX183929	
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 Ir		
Receipts: fixed, floating or other.	© Fixed [©] Floating [®] Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party.	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
-		

Payments: Amount	0.00000000
ii. Termination or maturity date.	2026-11-19
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
,	
ISO Currency Code.	United States Dollar
ico canonay code.	Officed States Dollar
Upfront receipts.	0.0000000
орнонстесения.	0.00000000
ICO Cumara v. Cada	
ISO Currency Code.	United States Dollar
iv. Notional amount.	158084.83000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-4471.45000000
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 No
received for loaned securities?	
h Dana annumention of this investment	B
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?	TES ~ INU

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.	Pitney Bowes INC.TL
d. CUSIP (if any).	N/A
At least one of the following other identifier	rs:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_439-2000_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

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	
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 of	vailable), 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	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	ounterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		

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

Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if	
Name of issuer.	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 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		
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-03-17	

Description of other units.

Currency. Indicate the currency in which

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities 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 pr	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).	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 express 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

United States Dollar

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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.	1481250.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.607364155230	
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	
tem C.4. Asset and issuer type. Select the	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.	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 economic exposure of the investments.		
tem 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 followic classifications, indicate the percentage amo	ng 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		
Category.	N/A	
		the three circumstances listed in the Instructions to Item C.7 is
	J,	

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

Item C.12. Securities lending.

hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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.	2024-05-17
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]	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 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.	
f. Provide the following information concerns 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. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes O No

provide a brief description.

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

registration statement, application, or repor		e 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 identifier	'S:	
Identifier.	ISIN	
ISIN	US55281FAS92	
	essed in number of shares, principal	amount, or other units. For derivatives contracts, as applicable, provide
the number of contracts. Balance	0500000 00000000	
Dalatice	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.	2437699.38000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.999541755031	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	he following categories (long, sho	ort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	ne 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,"	ABS-collateralized bond/debt obligation	on

e. Is any portion of the interest paid in kind? [Y/N] Enter "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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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 C No
Item C.7.	
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 categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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.	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.	10.21271000
c. Currently in default? [Y/N]	C Yes ^⑤ 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

○ Yes No

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).		
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.	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.	
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?	C Yes € No	
NPORT-P: Part C: Schedu	le of Portfolio Investments	
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.		
tem 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
	103070004AA32

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

Principal amount

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.

of the Fund.

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

Payoff profile.

• Long • Short • N/A

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

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

Percentage value compared to net assets

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

0.191783909377

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?
• 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 O 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. 2033-10-09 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 8.64886000 c. Currently in default? [Y/N] C Yes 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 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 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 concerni subject to the repurchase agreement, those		greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.			
Item C.11. For derivatives, also provide:					
Item C.12. Securities lending.					
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • 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 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 Illaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any e to the public.			
Item C.1. Identification of investment.					
a. Name of issuer (if any).	Citibank				
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A				
c. Title of the issue or description of the investment.	Atlantic Aviation Corp.				
d. CUSIP (if any).	N/A	N/A			
At least one of the following other identifiers	:				
Identifier.	Other unique identifier (if ticker and ISIN are no	available). Indicate the type of identifier used			
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_235-2000_1				
Description of other unique identifier.	INTERNAL IDENTIFIER				
Item C.2. Amount of each investment. Balance. Indicate whether amount is 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.	908180.59000000				
Exchange rate.					
Percentage value compared to net assets	0.372385712636				

/17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
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	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7. a. Liquidity classification information. For por each portfolio investment among the followin classifications, indicate the percentage amou	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
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 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.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

8/17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.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]	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 of 	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	urehana agraementa, alao provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	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 c	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
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 counte	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A

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.	KKR Apple Bidco LLC		
Title of issue.	KKR Apple Bidco LLC		
At least one of the following other identifiers:			
Identifier.		nt available)	
	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196235		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes © No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In-	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed Floating Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2028-09-22		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	959134.62000000		

USD

Payoff profile.

	L
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-48971.80000000
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: 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 availa	bie to trie 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.	Seattle SpinCo 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_171-2000_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 amoun	t, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	227554.69000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.093305358353	
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

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30.... 286/711

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:

17/22, 8:53 AM	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Der
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Cor

ivative-credit			

porate

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.

INITED	STATES	OF AMERICA	
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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 G 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- Select the category that most closely reflects the coupon type among the

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).

COSIP, ISIN, and licker are not available).

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 not 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 ○ No				
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.				
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other				
Description of Other Receipts	Underlying Performance				
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex				
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other				
Payments: fixed or floating	Floating				
Payments: Floating rate Index.	SONIA1M IR				
Payments: Floating rate Spread.	1.35000000				
Payment: Floating Rate Reset Dates.	Month				
Payment: Floating Rate Reset Dates Unit.	1				
Payment: Floating Rate Tenor.	Month				
Payment: Floating Rate Tenor Unit.	1				
Payments: Base currency	United States Dollar				
Payments: Amount	0.00000000				
ii. Termination or maturity date.	2027-02-28				
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.	249375.00000000				
ISO Currency Code.	USD				
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-19326.56000000				

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

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 repor	t to shareholders or otherwise made ava	liable 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	S:	
Identifier.	ISIN	
ISIN	US26248CAC47	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amo	unt, 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.	4739900.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.943524293250	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne 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 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,	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.

CAYMAN ISLANDS			

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

C Yes C No

Item C.9. For debt securities

b. Coupon.

For debt securities, also provide:

a. Maturity date.

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

following (fixed, floating, variable, none). ii Annualized rate

c. Currently in default? [Y/N]

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

C Yes C No		

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are n of identifier used.	.ot
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	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer securities may be aggregated in responding to Items C.10.f.i-iii.	are
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?	○ Yes • No	
NPORT-P: Part C: Schedu	lle of Portfolio Investments	
For each investment hold by the Fund and	to concellidated subsidiaries, displace the information requested in Part C. A Fund may report information	n f

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

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

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

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.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_508-2000_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 576113.34000000 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 0.236226560044 of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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

Is the investment a Restricted Security? C Yes O No

Item C.7.

and receives collateral. Select "reverse

a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in ru	ule 22e-4 [17 CF	investment comp FR 270.22e-4]. F	panies, provide the or portfolio invest	e liquidity classification(s) for ments with multiple liquidity
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	nich of the three	circumstances li	sted in the Instruc	ctions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity valiquidate the entire position (rather than basic reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	ty features that j es to classify the	justify treating the position through	e portions separa n evaluation of ho	itely; (2) if a fund has w long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value mea oort "N/A" if the	surements fall e investment do	pursuant to U.S. es not have a le	Generally Accepted vel associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A				
Item C.9. For debt securities					
For debt securities, also provide:		_			
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	C Yes C No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and				
v. Delta (if applicable).					
Item C.10. For repurchase and reverse rep	ourchase agreements. also p	provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	© Repurchase [©] Reverse re				

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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 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.	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 C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other

Payments: Floating rate Spread. 1.35000000

Floating

SONIA1M IR

Payments: fixed or floating

Payments: Floating rate Index.

17722, 0.33 AW	141 OTT-1 _0+000011+0001	/ 10/\Q00_2\
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.	2027-12-01	
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.	666666.67000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-88886.66000000	
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.

Itom C 1	Identification	of invoctment

item C. 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.	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

140,000	~	 mou	-4 -4	 L :	 4	4

Balance.	Indicate whether	amount is express	sed in number of sha	res, principa	l amount,	or other units.	For derivatives contract	s, as applicable,	provide
the numb	per of contracts	•							•

Percentage value compared to net assets of the Fund.

0.089889349627

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.

ABS-mortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

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

counterparty.

ii. If N, provide the name and LEI (if any) of counterparty.

iv. Illiquid Investments

Category.

N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-03-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	12.99700000
c. Currently in default? [Y/N]	C Yes No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	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 agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash 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

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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.	
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 list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	IENTC 2, LLC DDTL B-1
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	2DD-2001
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres 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.	2.794387657651

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	e 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. Payoff profile.	
•	© Long © Short © N/A
Asset type (short-term investment vehicle	e category that most closely identifies the instrument among each of the following: Loan
(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	LOAII
Issuer type (corporate, U.S. Treasury, U.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	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?	
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 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.
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	O 1 C 2 © 3 C N/A

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

expedient).

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

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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.	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]	C Yes [●] No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes [®] No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	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.	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 a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ 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 No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

- ' '	
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Vale at the Parks - DC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	VALE_REI
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	N/A
Units	Other units
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	6357500.30000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.606796826388
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	Private fund

Item C.5. Country of investment or issuer.

a brief description.

	_
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 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.	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 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

	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 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?	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 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).	Atlas Senior Loan Fund Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Atlas Senior Loan Fund XVII, Ltd.
d. CUSIP (if any).	04942GAC1
At least one of the following other identifiers	
Identifier.	ISIN
ISIN	US04942GAC15
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide

the number of contracts.

Balance 3000000.00000000

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

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).	C 1 C 2 € 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	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 vailable), 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 provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

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

C Yes C No

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

Asset type (short-term investment 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	t to shareholders or otherwise made a	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Asurion LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	S:	
Identifier.	Other unique identifier (if ticker and ISIN	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_391-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
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	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.	184270.98000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.075557527832	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C		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:

Derivative-credit

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security?

C Yes O No

N/A

UNITED STATES OF AMERICA

Item C.7.

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

Category.

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

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

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

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

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

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

ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ 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	
reference instrument, ISIN (if CUSIP is not a available).	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
If other identifier provided, indicate the type	or 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 a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
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 ker 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:

3		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	t 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 © 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 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.	2024-11-03	
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.	195928.74000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-10647.73000000	

Item C.12. Securities lending.

a. Does any amount of this investment
O Yes O No

represent reinvestment of cash collateral received for loaned securities? b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

commercial paper, ABS-collateralized

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	rt 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 identifier	s:
Identifier.	ISIN
ISIN	US66860WAA71
Item C.2. Amount of each investment. Balance. Indicate whether amount is expre the number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2250000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1897577.44000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.778072924104
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
Payoff profile.	€ Long C Short C 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	ABS-collateralized bond/debt obligation

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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.	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.	
	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.	bries 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
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-07-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	8.20271000

C Yes 6 No

C Yes O No

c. Currently in default? [Y/N]

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

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e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid 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	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.	
	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	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. Iden	tification o	of investr	nent.

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

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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_395-2000_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.	241741.28000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.099122354978		
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I	For derivatives, respond N/A to this Item and respond to the	
Payoff profile.	C Long C Short ® N/A		
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
Item C.5. Country of investment or issuer.			
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			

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

Is the investment a Restricted Security? C Yes © No

and receives collateral. Select "reverse

a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in ru	ule 22e-4 [17 CF	investment comp FR 270.22e-4]. F	panies, provide the or portfolio invest	e liquidity classification(s) for ments with multiple liquidity
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	nich of the three	circumstances li	sted in the Instruc	ctions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity valiquidate the entire position (rather than basic reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	ty features that j es to classify the	justify treating the position through	e portions separa n evaluation of ho	itely; (2) if a fund has w long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value mea oort "N/A" if the	surements fall e investment do	pursuant to U.S. es not have a le	Generally Accepted vel associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A				
Item C.9. For debt securities					
For debt securities, also provide:		_			
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	C Yes C No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and				
v. Delta (if applicable).					
Item C.10. For repurchase and reverse rep	ourchase agreements. also p	provide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	© Repurchase [©] Reverse re				

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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 concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	crivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Cdk Global Inc.
Title of issue.	Cdk Global Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX205395
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	● Yes ○ No
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: Floating rate Spread.

1.35000000

Floating

SONIA1M IR

Payments: fixed or floating

Payments: Floating rate Index.

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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	0.00000000
ii. Termination or maturity date.	2029-06-08
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	255000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6437.47000000
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 Nama of issuer (if any)	Ottheral
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.	LogMeIn 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

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

S_343-2000_1

Description of other unique identifier.

INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

534946.58000000

Exchange rate.

0.219346752847

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. 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.

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 O 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 catego applicable.	ries to the holding, indicate wh	ich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity 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 choose ing it on the sizes it would reas ortion of the position.	mount of a holding attributable to multiple classification categories only in the ty features that justify treating the portions separately; (2) if a fund has is to classify the position through evaluation of how long it would take to conably anticipated trading). In (1) and (2), a fund would classify using the
Accounting Principles (ASC 820, Fair Valuet 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	
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	
	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	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.	© Repurchase [©] Reverse r	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	C Yes C No	

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counterparty.	
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
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.	LogMeIn Inc.
Title of issue.	LogMeIn Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX185343
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ 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

Month

Payment: Floating Rate Tenor.

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.	692487.48000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-158267.01000000
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	○ 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 not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_233-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

item 6.2. 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.	530465.38000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.217509304575	
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.	C Long C Short O N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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	
each portfolio investment among the followi	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
classifications, indicate the percentage amo	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 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 ased as the practical exp	salent).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ 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	available), ticker (if CUSIP and ISIN are not	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	1
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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	

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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.		
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		
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.	LBM Acquisition LLC		
Title of issue.	LBM Acquisition LLC		
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).	LX191233		
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	received from another party. ndex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index		
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate 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.	643350.96000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-112036.78000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes No	
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 Homecare Holdings, Inc. (Equity)
d. CUSIP (if any).	N/A
At least one of the following other identifier	rs:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BOCAEQT
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 580645.16000000

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? Yes No

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Exchange rate.

of the Fund.

Payoff profile.

Units

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

N/A

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

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.	○ 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, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type of	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 if 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: 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 Ro

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),

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 or otherwise made available to the public.
tem C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Boca Home Care Holdings, Inc DDTL
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	DDT-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	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.	4396050.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.802533802262
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long © Short © N/A
tem C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:

repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 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).

C 1 C 2 © 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

•

2027-02-25

b. Coupon.

a. Maturity date.

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

Fixed

ii. Annualized rate.

8.80400000

c. Currently in default? [Y/N]	○ Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes 6 No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes [®] 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).	
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.	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?	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

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

Item C.1. Identification of investment.

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

series trust, report the LEI of the series.	_	-
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	
	027303034473	
Item C.2. Amount of each investment.		
the number of contracts.	sed in number of snares, principal amount, of	r 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.	6778900.45000000	
Exchange rate.		
Zionango iato.		
Percentage value compared to net assets of the Fund.	2.779585583261	
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 the
Payoff profile.	Cong Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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	UNITED STATES OF AMERICA	

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 **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 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. 2035-07-20 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 8.52400000 c. Currently in default? [Y/N] C Yes O No d. Are there any interest payments in C Yes @ No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes 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 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:

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P 5493000K400JV7T0XQ39 2022-06-30.... 332/711

Repurchase Reverse repurchase

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agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© 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.	
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 C 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.	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 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	

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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.	737559.79000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.302425234623	
tem C.3. Indicate payoff profile among the elevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and real 11.	spond to the
Payoff profile.	C Long C Short € N/A	
tem C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized 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.		
tem C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	○ Yes · No	
tem 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 classi ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with mult ount attributable to each classification.	fication(s) fo
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.	.7 is

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

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

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

Indicate the level within the fair value

hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	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
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements. also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	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

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

	^ .	
h	Counternai	rtv

. Provide the name and LEI (if any) of	counterparty (including a central	counterparty).
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. I Tovido tilo fidilio dila EEI (ii dily) oi oodiii	isoparty (molaumy a contrar counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
 If the reference instrument is neither a de ssue, 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	:	
dentifier.	Other identifier (if CUSIP, ISIN, and ticker are no	t available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195710	
f 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	
i. Termination or maturity date.	2027-12-23	
ii. Upfront payments or receipts		
Upfront payments.	0.00000000	
SO Currency Code.	United States Dollar	

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	802419.35000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-60847.46000000
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?	○ Yes • No
c. Is any portion of this investment on loan	C Yes © No

NPORT-P: Part C: Schedule of Portfolio Investments

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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not 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).	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 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	LX193317
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expre the number of contracts.	essed 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	969971.20000000

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

net asset value used as the practical expedient)

expedient).	
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.	8.41600000
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	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 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 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.	Olaplex Inc TL 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	::
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_768-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. Balance	essed 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.	218653.85000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.089655703556
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,	Corporate

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

ltem	C 5	Country	٥f	investment	or	issuer

kind or if the Fund has the option of

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 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 followir classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for 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 eposition have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., idient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the 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	C Yes C No

9/47/22 9.52 AM	NDODT D. E402000K400 W7T0VO20, 2022 06 20 btml
8/17/22, 8:53 AM electing in-kind payment and has elected	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
to be paid in-kind.	
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
 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	ourchase agreements, also provide:
a. Select the category that reflects the	
repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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 ltem 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
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.	Olaplex Inc
Title of issue.	Olaplex Inc

Title of issue.

Olaplex Inc

At least one of the following other identifiers:

Identifier.

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

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

LX202768

LX ID

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.	2029-02-17	
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.	230769.23000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-11538.46000000	
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?	○ 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 file:///C:/Users/jbeamish/AppData/Local/Temp1_cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30... 343/711

a brief description.

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	Tony's Finer Foods, Term
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	YTL-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	4418604.65000000
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.	4422139.53000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.813231419375
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.	Corporate
Issuer type (corporate, U.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]

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 C 1 C 2 @ 3 C 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. 2028-04-20 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii Annualized rate 7.00000000 c. Currently in default? [Y/N] C Yes @ No d. Are there any interest payments in C Yes @ No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes @ No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes C No

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 enT-2000 are not available). Indicate the type of identifier used Description of other unique identifier. INTERNAL ID

Item C.2. Amount of each investment.

item C.Z. 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	1905499.73000000	
Unito		
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.	1885491.98000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.773117464051	
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 ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, 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?	Yes ○ No	
Item C.7. a. Liquidity classification information. For potent portfolio investment among the following classifications, indicate the percentage among the process of the percentage among the percent	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 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).

net asset value asea as the practical expe	alone,	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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.	2027-11-16	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	7.00000000	
c. Currently in default? [Y/N]	○ Yes [©] No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes [®] No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Itam C 10. For requirehase and reverse rea	purchase agreements, also provide:	
Item C.10. For repurchase and reverse rep	2000	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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	

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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 exceed in Part C, provided that the securities so list 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 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.			
	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.	461250.00000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.189128585046		

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	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 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 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 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
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A

a. Maturity date. b. Coupon.

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

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	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).	
K 0.40 F	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are 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

 $file: ///C: /Users/jbeamish/App Data/Local/Temp/Temp1_cimgroup.com~2022-08-17~08-48-13. \\ zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30...~351/711$

Name of issuer.	Garda World Security Corporation		
Title of issue.	Garda World Security Corporation		
At least one of the following other identifiers	:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)	_
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202657		_
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	• Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		_
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2029-02-01		
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.	500000.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-33750.00000000		

negative number.

ltam.	C 42	Securities	landina
цепп	U. IZ.	. securiues	ienama

other cash management vehicle),

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 $\ \ \ \ \ \,$ $\ \ \,$ $\ \ \,$ $\ \ \,$ 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.

	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., 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	enD-2000
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2084500.27000000
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.	2062613.02000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.845743267145
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	Loan

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA	

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

Is the investment a Restricted Security?

Yes ○ No

Item C.7.

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

Category. N/A

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

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

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

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

C 1 C 2 © 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

2027-11-16

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

Fixed

ii. Annualized rate.

7.00000000

NPORT-P: Part C: Schedu	lle of Portfolio Investments
c. Is any portion of this investment on loan by the Fund?	○ Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes · No
Item C.12. Securities lending.	
Item C.11. For derivatives, also provide:	s securities may be aggregated in responding to items C. 10.1.1-III.
	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.
e. Maturity date.	
d. Repurchase rate.	
c. Tri-party?	C Yes C No
ii. If N, provide the name and LEI (if any) of	
Y, provide the name of the central counterparty.	
i. Cleared by central counterparty? [Y/N] If	C Yes C No
cash borrower and posts collateral. b. 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 horrower and poets collateral.	© Repurchase © Reverse repurchase
Item C.10. For repurchase and reverse re	-
v. Delta (if applicable).	
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.
ii. Contingent convertible? [Y/N]	C Yes C No
i. Mandatory convertible? [Y/N]	○ Yes ○ No
f. For convertible securities, also provide:	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not 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
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes No
c. Currently in default? [Y/N]	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
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a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a	N/A

series trust, report the LEI of the series.	
•	
c. Title of the issue or description of the investment.	Acrisure LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	c
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of	S_04-2000_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, 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.	521333.71000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.213765001429
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.

ltem 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	0	2	(0)	3	0	N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.	
_	

b. Coupon.

a Maturity data

i. Select the 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.

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N] Yes O 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 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 Item C.11. For derivatives, also provide:	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
Name of counterparty. LEI (if any) of counterparty.	Citibank N/A
LEI (if any) of counterparty. 3. If the reference instrument is neither a de	
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference instrument.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Acrisure LLC Acrisure LLC
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Acrisure LLC Acrisure LLC
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Acrisure LLC Acrisure LLC
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Acrisure LLC Acrisure LLC Cother identifier (if CUSIP, ISIN, and ticker are not available)
LEI (if any) of counterparty. 3. If the reference instrument is neither a deissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the	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 Acrisure LLC Acrisure LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX196604
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.	N/A 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 Acrisure LLC Acrisure LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX196604 LX ID Yes No received from another party.
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be	N/A 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 Acrisure LLC Acrisure LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX196604 LX ID Yes No received from another party.
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or Instrument or Instrument or Instrument.	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 Acrisure LLC Acrisure LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX196604 LX ID Yes O No received from another party. idex.
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference inst 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 Acrisure LLC Acrisure LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX 196604 LX 1D Yes No received from another party. received from another party. C Fixed Floating Other Underlying Performance paid to another party.
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be	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 Acrisure LLC Acrisure LLC Cother identifier (if CUSIP, ISIN, and ticker are not available) LX 196604 LX 1D Yes No received from another party. received from another party. C Fixed Floating Other Underlying Performance paid to another party.

Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2027-02-15	
iii. Upfront payments or receipts		1
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	555348.83000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-28461.62000000	
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).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Sovos Brands Intermediate Inc.

d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_SOV-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
the number of contracts.	ised in fumber of shares, principal amount, of other diffus. 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.	334098.72000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.136992126134
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, 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.	
Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage among the percentag	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fon ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair vaccounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ie Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., 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]	○ 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).	
Ham C 40 Fan manuscher and accord	
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 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 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.	
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	
 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.	Sovos Brands Intermediate Inc.	
Title of issue.	Sovos Brands Intermediate 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).	LX195246	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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		
5		

Payments: fixed, floating or other.

Payments: fixed or floating

Floating

Payments: Floating rate Index.

SONIA1M IR

Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Taymoni. Housing Nate Tollor.	NOTH	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-06-08	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	353074.72000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-16999.56000000	
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.

Itom C 1	Identification	of invoctment

item 6.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Primary Products Finance LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used

0/4	7/22	8.53	A B 4
X/1	1177	8.7.3	AIM

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

S_93-2000_1

Description of other unique identifier.

INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

Exchange rate.

Payoff profile.

0.233244405117

Derivative-credit

C Long Short N/A

568840.41000000

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.

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.

Corporate

Issuer type (corporate, U.S. Treasury, U.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? O 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 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 position have differing liquidity for riews; or (3) if the fund chooses to ng it on the sizes it would reasona	nt of a holding attributable to multiple classification categories only in the atures that justify treating the portions separately; (2) if a fund has classify the position through evaluation of how long it would take to bly anticipated trading). In (1) and (2), a fund would classify using the
	e Measurement). [1/2/3] Report	value measurements fall pursuant to U.S. Generally Accepted "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, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type of the state of th	vailable), ticker (if CUSIP and ISI	f issue, and currency in which denominated, as well as CUSIP of N are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	urchase agreements, also prov	ide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repu	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	C Yes C No	

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counterparty.			
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	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.	Primary Products Finance LLC TL 1L		
Title of issue.	Primary Products Finance LLC TL 1L		
At least one of the following other identifiers			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX199193		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	Yes ○ No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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		

Month

Payment: Floating Rate Tenor.

		I
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.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	583333.33000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-8659.59000000	
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?	○ 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.	Molded Devices, Inc., 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	DTL-2000
Description of other unique identifier.	INTERNAL ID

Item C.2. Amount of each investment.

item C.Z. 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	277777.78000000	
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.	269916.67000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.110675247431	
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.	Cong 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.	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	ng categories as specified in rule 22e-4 [17 (nt investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		

Category.

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	ealent).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2026-11-01	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	1.00000000	
c. Currently in default? [Y/N]	C Yes € No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes [®] No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	available), ticker (if CUSIP and ISIN	ssue, and currency in which denominated, as well as CUSIP of are not 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 provid	e:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurc	hase
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	

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7/22, 8:53 AM d. Repurchase rate.	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
·	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
 Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? 	○ Yes [®] 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 the 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.
tem C.1. Identification of investment.	
a. Name of issuer (if any).	Campus Drv Lease-bckd C
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Campus Drive Secured Lease-Backed Pass-Through Trust
d. CUSIP (if any).	13467UAA0
At least one of the following other identifiers	S:
Identifier.	ISIN
ISIN	US13467UAA07
tem C.2. Amount of each investment.	
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3774614.57160000
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.	2754713.71000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.129528685486
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	G Long C Chart C N/A

Long Short N/A

Asset type (short-term investment vehicle

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

Yes No

N/A

Item C.7.

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

- i. Highly Liquid Investments
- ii. Moderately Liquid Investments
- iii. Less Liquid Investments
- iv. Illiquid Investments

Category.

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

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

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

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

0102630 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]	○ 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 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.	Repulcilase Reverse repulcilase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	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?	○ 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
NDODT D. Dort C. School	ula of Partfalia Investments

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

Item C.1. Identification of investr	nent
-------------------------------------	------

a. Name of issuer (if any).	Citibank

Item C.5. Country of investment or issuer.

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

UNITED STATES OF AMERICA

If different from the country where the issuer is organized, also report the ISO

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. 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. 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.

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

C Yes C No

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

available)

Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	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.	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 not 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 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.	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.	266666.67000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1168.00000000
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.

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	MH Sub I LLC

d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are not availa	ble). 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 expres the number of contracts.	sed in number of shares, principal amount, or othe	r 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.	232512.67000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.095338303051	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For de 11.	rivatives, 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 instr	ument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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?	

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C Yes O No

Is the investment a Restricted Security?

repurchase). Select "repurchase agreement" if the Fund is the cash lender

Itom C 7

item 6.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fong categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
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.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted to 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	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	C Repurchase C 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?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of 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.	MH Sub I LLC
Title of issue.	MH Sub I LLC
At least one of the following other identifiers	
, a reaction of the femolining carer racinamers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
-	
Identifier. Other identifier (if CUSIP, ISIN, and ticker	Other identifier (if CUSIP, ISIN, and ticker are not available)
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) LX188695
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) LX188695 LX ID Yes O No received from another party.
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) LX188695 LX ID Yes O No received from another party.
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	Other identifier (if CUSIP, ISIN, and ticker are not available) LX188695 LX ID Yes O No received from another party.
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) LX188695 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance
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) LX188695 LX ID Yes No received from another party. dex. Fixed Floating Other Underlying Performance
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 Instrument or	Other identifier (if CUSIP, ISIN, and ticker are not available) LX188695 LX ID Yes C No received from another party. idex. Fixed C Floating C Other Underlying Performance paid to another party. index
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.	Other identifier (if CUSIP, ISIN, and ticker are not available) LX1B Yes No received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. index Fixed Floating Other

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
LOUGID ("C.)	h.v.a
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 express the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	2352941.20000000	
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.	2329411.79000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.955140066847	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A).	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long C Short C N/A	
Item C.4. Asset and issuer type. Select 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.		
a. Liquidity classification information. For po-	rtfolio investments of open-end managemen	t investment companies, provide the liquidity classification(s) for

a. Equicity 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 amount of a e position have differing liquidity features views; or (3) if the fund chooses to classif ing it on the sizes it would reasonably ant	nree circumstances listed in the Instructions to Item C.7 is holding attributable to multiple classification categories only in the that justify treating the portions separately; (2) if a fund has y the position through evaluation of how long it would take to cipated 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 ue Measurement). [1/2/3] Report "N/A"	measurements fall pursuant to U.S. Generally Accepted if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-06-21	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	7.95500000	
c. Currently in default? [Y/N]	C Yes [●] No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not 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 ot 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	C Ves C 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.	
	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
NPOPT-P: Part C: Schodu	lle of Portfolio Investments
NPORT-P. Part C. Scriedu	ie di Portiono investinents
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).	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
	Cutor unique lacitation (il tolice and forte are not available). Indicate the type of identifier asset
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.	
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.	728428.15000000
Exchange rate.	

Percentage value	compared	to net	assets
of the Fund.			

0.298680943777	

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

Payoff profile. C Long C Short N/A

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

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

erivative-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.

JNITED 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).

)	1	•	2	0	3	0	N/A

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
,	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ 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	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.	Magenta Buyer LLC			
Title of issue.	Magenta Buyer LLC			
At least one of the following other identifiers:				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX194237			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	€ Yes C No			
Description and terms of payments to be receipts: Reference Asset, Instrument or Inc.	received from another party. dex.			
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Description of Other Receipts	Underlying Performance			
Description and terms of payments to be payments: Reference Asset, Instrument or li	paid to another party. ndex			
Payments: fixed, floating or other.	○ Fixed Floating Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.0000000			
ii. Termination or maturity date.	2028-07-27			
iii. Upfront payments or receipts				
Upfront payments.	0.0000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.0000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	807762.55000000			

NPORT-P: Part C: Schedule of Portfolio Investments

C Yes O No

c. Is any portion of this investment on loan

by the Fund?

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

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Xperi Holding 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	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_248-2000_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.	923552.44000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.378688707194	

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	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Derivative-credit 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.	
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 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 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.	C 1 © 2 C 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.
- b. Coupon.

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

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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 no	ot available)	_
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX188248		_
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	Yes ○ No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	C Fixed Floating C Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-06-08		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	962500.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-34135.06000000		

negative number.

ltam.	C 42	Securities	landina
цепп	U. IZ.	. securiues	ienama

and received for loaned securities?

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

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

	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.	Charter Next Generation Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	s:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_935-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	702378.91000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.287999846969
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	te following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle	Derivative-credit Derivative-credit

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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.

INITED STATES OF AMEDICA			
UNITED STATES OF AWILKIDA	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).

0 1 @ 2 O 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.

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

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

Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195935	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
1. Description and terms of payments to be 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	0.0000000	
ii. Termination or maturity date.	2027-12-01	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	743750.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-35198.89000000	
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?	C Yes [●] No

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 repor	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.	Diversitech Holdings Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are not a	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_177-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expressible 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.	234278.57000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.096062383633	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). Fo	or derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the i	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	Derivative-credit	

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]

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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? C Yes O No 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 0 1 @ 2 O 3 O N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate.

C Yes No

C Yes C No

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern	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:	Coodinate into 150 aggregated in responding to itemic C. 15 in:
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Diversitech Holdings Inc.
Title of issue.	Diversitech Holdings Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX201177
If other identifier provided, indicate the	IXID

ISO Currency Code.

United States Dollar

Upfront receipts. 0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount. 248571.43000000

ISO Currency Code.

,

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.

-13050.00000000

Item C.12. Securities lending.

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

C Yes C No

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

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.

7 11 7 1		•
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.	Connect Finco Sarl	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers):	
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_181-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance	esed in number of shares, principal amo	unt, or other units. For derivatives contracts, as applicable, provide
	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.	683065.86000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.280080822970	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N 11.	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.	Corporate	

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.

electing in-kind payment and has elected

to be paid in-kind.

tem C.5. Country of investment or issuer		
Report the ISO country code that	LUXEMBOURG	
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	curity?	
Is the investment a Restricted Security?	○ Yes [®] No	
tem C.7.		
	tfolio investments of open-end management investment g categories as specified in rule 22e-4 [17 CFR 270.22e 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.	ies to the holding, indicate which of the three circumstan	ces listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas	e to indicate the percentage amount of a holding attributate position have differing liquidity features that justify treating items; or (3) if the fund chooses to classify the position the git on the sizes it would reasonably anticipated trading.	ing the portions separately; (2) if a fund has group in a fund has group in a fund has group it would take to
reasonably anticipated trade size for each p	·	
	alue hierarchy in which the fair value measurements e Measurement). [1/2/3] Report "N/A" if the investme 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.,	C 1	
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]	○ 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	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	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern	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:	socurities may be aggregated in responding to items 6. 10.1.1-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	sterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Connect Finco Sarl
Title of issue.	Connect Finco Sarl
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192181
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No

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.	2026-12-12	
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.	739949.48000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-58710.39000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes [®] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	

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

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

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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.	Sitel Worldwide Corp.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	c.	
Identifier.	Other unique identifier (if ticker and ISIN are not avail	able). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_82-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed 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.	657767.77000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.269707723857	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For d	erivatives, 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 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, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer.	Corporate	

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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) f ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit 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 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 position of the position.
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the 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, 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	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 $% \left\{ \left\{ 1,2,\ldots,n\right\} \right\} =0$	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	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.	SITEL WORLDWIDE CORPORATION TL 1L
Title of issue.	SITEL WORLDWIDE CORPORATION TL 1L
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196482
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance

2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. ndex
Payments: fixed, floating or other.	○ 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.	2028-08-27
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.	682285.71000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-21106.51000000
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?	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.	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 toker and forty are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_412-2000_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.	333414.38000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.136711522869
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 C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO	

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

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 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 b. Coupon. Select the category that most closely

c. Currently in default? [Y/N]

ii. Annualized rate.

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

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)

It 0.40 F	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
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.	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)
	Curior restraines (in edeatry, territ, unta tiones are necessarial)
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	
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	0.00000000
ii. Termination or maturity date.	2028-12-16
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	349125.00000000
ISO Currency Code.	USD
Too Carrolloy Code.	030
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-13964.99000000
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

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

investment.

d CLISID (if any)	N/A
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_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.	116177.74000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.047636924834
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.	
economic exposure of the investments.	

C Yes C No

Is the investment a Restricted Security?

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 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.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted to 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
	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

C Repurchase C Reverse repurchase

Ω/1	7/22	8.53	$\Lambda \Lambda \Lambda$

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.
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
	privative or an index, the description of the reference instrument shall include the name of issuer and title of estrument, 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
	ELEMENT MATERIALS TEST GROOF STREETINGS INC. TE
Title of issue.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL
Title of issue. At least one of the following other identifiers	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL
	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL
At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	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).	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL Other identifier (if CUSIP, ISIN, and ticker are not available) LX203895
At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL Cother 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	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL Other identifier (if CUSIP, ISIN, and ticker are not available) LX203895
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.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL : Other identifier (if CUSIP, ISIN, and ticker are not available) LX203895 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	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL : Other identifier (if CUSIP, ISIN, and ticker are not available) LX203895 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.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL :: Other identifier (if CUSIP, ISIN, and ticker are not available) LX203895 LX ID • Yes • No received from another party. idex.
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.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL Cother identifier (if CUSIP, ISIN, and ticker are not available) LX203895 LX ID Yes O No received from another party. idex. Fixed O Floating Other Underlying Performance paid to 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. Description of Other Receipts 2. Description and terms of payments to be	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL Cother identifier (if CUSIP, ISIN, and ticker are not available) LX203895 LX ID Yes O No received from another party. idex. Fixed O Floating Other Underlying Performance paid to 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. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Instrument or Instruments.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL Cother identifier (if CUSIP, ISIN, and ticker are not available) LX203895 LX ID Yes O No received from another party. ddex. Fixed O 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 In Payments: fixed, floating or other.	ELEMENT MATERIALS TECH GROUP US HOLDINGS INC. TL Cother identifier (if CUSIP, ISIN, and ticker are not available) LX203895 LX ID Yes No received from another party. Fixed Floating Other Underlying Performance paid to another party. Fixed Floating Other 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	
ii. Termination or maturity date.	2029-04-12	
iii. Upfront payments or receipts		I
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	120743.04000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3961.58000000	
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	

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

Item C.1. Identification of investment.

by the Fund?

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Society Las Olas - PMG-Greybook Riverfront I LLC
d. CUSIP (if any).	N/A
At least one of the fellowing other identifican	

At least one of the following other identifiers:

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

Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	OLASM	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principa	ll amount, or other units. For derivatives contracts, as applicable, provide
Balance	15608829.82000000	
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.	15491763.60000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	6.352163316081	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, sh	ort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely ide	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury,	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.		
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?	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 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 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.	2023-10-07
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	1.57000000
c. Currently in default? [Y/N]	© Yes [®] 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	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 control counterparty? [V/N] If	C.V., C.N.

Exchange rate.

Y, provide the name of the central counterparty.	
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning 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 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).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Ryan Specialty Group LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_108-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	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.	190105.00000000

Percentage value compared to net assets	
of the Fund.	

0.077949679480	

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.

Issuer type (corporate, U.S. Treasury, U.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 © No

Item C.7.

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

i. Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

1.7	1	1.7	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
	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.
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).	rivative or an index, the description of the re trument, ISIN (if CUSIP is not available), ticl	ference instrument shall include the name of issuer and title of ker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Ryan Specialty Group LLC	
Title of issue.	Ryan Specialty Group LLC	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are n	ot 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 In	received from another party. dex.	
Receipts: fixed, floating or other.	C Fixed C Floating C Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be Payments: Reference Asset, Instrument or 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.	2027-09-01	
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.	197000.00000000	1

C Yes No

8/17/22, 8:53 AM

ISO Currency Code.

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

Asset type (short-term investment vehicle

represent reinvestment of cash collateral

Item C.12. Securities lending.

received for loaned 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.

covered by this report, and have not been p	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).	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.	ArrowMark Colorado Holdings
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 express 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.	84375.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.034596692386
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:

ABS-other

(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.

IRELAND			

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

Is the investment a Restricted Security?

Yes ○ No

CAYMAN ISLANDS

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 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).

ile:///C:/Users/jbeamish/AppData/Local/Temp/Temp1	cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P	5493000K400JV7T0XQ39 2022-06-30	422/71

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	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
tem C.10. For repurchase and reverse rep	, ,	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		-
	ing the securities subject to the repurchase a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer ar g 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?	○ Yes • No	

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

a. Name of issuer (if any).	Citibank

issuer is organized, also report the ISO

corresponds to the country where the

If different from the country where the

issuer is organized.

country code that corresponds to the country of 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 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 b. Coupon. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No

f. For convertible securities, also provide:

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

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

C Yes C No

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.

to be paid in-kind.

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:	
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.	CCRR Parent Inc.
Title of issue.	CCRR Parent Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192894
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ 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	0.00000000
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.	891390.90000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-45382.74000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan	C Vac & Na

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

Item C.1. Identification of investment.

by the Fund?

a. Name of issuer (if any).	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.

05518PAF5
S:
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
LX195159
EXTERNAL IDENTIFIER
ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
2189393.94000000
Principal amount
United States Dollar
2156553.03000000
0.884261947190
ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
● Long ○ Short ○ N/A
e category that most closely identifies the instrument among each of the following:
Loan
Corporate
•
UNITED STATES OF AMERICA
Paguritu?

C Yes Ro

Is the investment a Restricted Security?

Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fong categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
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.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 F 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2028-06-11
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	9.61110000
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]	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	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 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

Repurchase Reverse repurchase

17/22, 0.33 AIVI	NPOR1-P_5495000K400JV7T0XQ59_2022-06-50.11tt111
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.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes 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.	SINCLAIR TELEVISION GROUP INC. TLB4 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_006-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	INTERNAL IDENTIFIER
	INTERVAL IDENTIFIER
	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance. Indicate whether amount is expres	

Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	

 $file: ///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com~2022-08-17~08-48-13. \\ zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30....~430/711$

Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	323750.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.132748790046	
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 t	he instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.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	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 categorapplicable. Instructions to Item C.7 Funds may choos	ories to the holding, indicate which of the the	ree circumstances listed in the Instructions to Item C.7 is olding attributable to multiple classification categories only in the
following circumstances: (1) if portions of th	e position have differing liquidity features the	nat justify treating the portions separately; (2) if a fund has

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

0 1 @ 2 0 3 0 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]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Yes [©] No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	, 55 5 1 5 2
a. Type of derivative instrument that most	Swap
closely represents the investment, selected from among the following (forward, future, option, swaption, swap	

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

	\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). SINCLAIR TELEVISION GROUP INC. TLB4 1L Name of issuer. SINCLAIR TELEVISION GROUP INC. TLB4 1L Title of issue. At least one of the following other identifiers: Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX204006 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ● Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ○ Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2029-04-13 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	350000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15750.00000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ⓒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ⓒ No
c. Is any portion of this investment on loan by the Fund?	○ Yes No

NPORT-P: Part C: Schedule of Portfolio Investments

exchange rate used to calculate value.

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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	rt 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.	Midwest Physician Administrative Services 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_065-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is exprethe number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	671408.65000000

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

NPORT-P 5493000K400JV7T0XQ39 2022-06-30.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. e. Maturity date. f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii. Item C.11. For derivatives, also provide: a. Type of derivative instrument that most Swap closely represents the investment, selected from among the following

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

b. Counterparty.

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

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Counterparty Record: 1		
Name of counterparty.	Citibank	
, ,		
LEI (if any) of counterparty.	N/A	
 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 restrument, ISIN (if CUSIP is not available), tick	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.	Midwest Physician Administrative Services LLC	
Title of issue.	Midwest Physician Administrative Services LLC	
At least one of the following other identifiers	s:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are n	ot 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	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.	2028-03-13	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	

ISO Currency Code. United States Dollar

0.00000000

Upfront receipts.

of the Fund.

iv. Notional amount.	729792.02000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-58658.84000000	
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 excee in Part C, provided that the securities so liste	ding five percent of its total assets as misce ad 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 et to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	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 no	t quallable). Indicate the type of identifier used
	Other unique identifier (if ticker and iony 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_647-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1368686.09000000	
Exchange rate.		
Percentage value compared to net assets	0.561209026719	

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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 Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes 6 No
Item C.7.	
Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage among	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fon ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair vaccounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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).	○ 1 • 2 ○ 3 ○ N/A

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

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a. Maturity date.	
b. Coupon.	
 i. Select the 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	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:	securities may be aggregated in responding to nome of rolls in.
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
(·· -···) / -·	13/73

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.	Great Outdoors Group LLC			
Title of issue.	Great Outdoors Group LLC			
At least one of the following other identifiers:				
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX200647			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	€ Yes C No			
Description and terms of payments to be r 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	oaid 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.	0.00000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.0000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	1496240.60000000			

USD

Payoff profile.

	L
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-117579.57000000
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.

registration statement, application, or repor	to shareholders of otherwise made a	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	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_240-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal 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.	440598.44000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.180660725270	
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 $$

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C Long C Short N/A

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

For debt securities, also provide:

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

a. Maturity date.

b. Coupon.

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Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7. a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) 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.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted be 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

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

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

Name of issuer.

Red Planet Borrower LLC

Title of issue.	Red Planet Borrower LLC		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker 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	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	0.00000000		
ii. Termination or maturity date.	2028-10-02		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	497500.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-55113.68000000		

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	to snareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	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 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.	465376.25000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.190820491440
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

C Yes 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 @ 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
	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
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.	Help/Systems Holdings Inc.
Title of issue.	Help/Systems Holdings Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195247	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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	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.	2026-11-19	
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.	494949.48000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-29573.23000000	
negative number. Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ⓒ No	
b. Does any portion of this investment represent that is treated as a Fund asset	○ Yes ^⑤ No	

and received for loaned securities?

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.

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.	IENTC 1, LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IENTC1
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3760000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	4004440.34000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.641960185164
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,	

e. Is any portion of the interest paid in

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.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. 2031-03-31 b. Coupon. i. Select the category that most closely Fixed 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 O No arrears or have any coupon payments been legally deferred by the issuer? [Y/N]

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
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not a 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.	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 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.
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 lis covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for seeding 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 to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank

a. Name of issuer (if any).

D. LEI (if any) of 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.

Description of the investment.

Pretium PKG Holdings Inc.

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 568-2000 1
are not available). Indicate the type of identifier used	
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	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	253576.40000000
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.	0.103975166901
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 ® 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 amo	ount attributable to each classificatio	n.	
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	f the three circumstances listed in the Instructions to It	tem C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	e position have differing liquidity fea views; or (3) if the fund chooses to c sing it on the sizes it would reasonab	nt of a holding attributable to multiple classification cate atures that justify treating the portions separately; (2) if classify the position through evaluation of how long it v oly anticipated trading). In (1) and (2), a fund would cla	f a fund has 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 expo	ue Measurement). [1/2/3] Report "	value measurements fall pursuant to U.S. Generall (N/A" if the investment does not have a level assoc	y Accepted ciated 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, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN	issue, and currency in which denominated, as well as I are not available), or other identifier (if CUSIP, ISIN, a	CUSIP of and ticker are not
v. Delta (if applicable).			
Item C.10. For repurchase and reverse re	purchase agreements, also provid	de:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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 repurc	chase	

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1.35000000

Month

Payments: Floating rate Spread.

Payment: Floating Rate Reset Dates.

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

Item C.1. Identification of investment.

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Payments: Amount

Upfront payments.

ISO Currency Code.

ISO Currency Code.

iv. Notional amount.

ISO Currency Code.

negative number.

by the Fund?

Upfront receipts.

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.

item C.Z. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	4891428.33000000
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.	4754983.40000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.949709013249
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 th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ 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 ount 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).

net asset value used as the practical expo	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.	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.	5.97100000
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, 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.
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

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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 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.	DG Investment Intermediate Holdings 2 Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_314-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, 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.	1131070.07000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.463778172200	

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	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 following classifications, indicate the percentage amount of th	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
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.,	○ 1

Item C.9. For debt securities

For debt securities, also provide:

net asset value used as the practical

- a. Maturity date.
- b. Coupon.

expedient).

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
K 0.40 F	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are 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

 $file: ///C: /Users/jbeamish/App Data/Local/Temp/Temp1_cimgroup.com~2022-08-17~08-48-13. \\ zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30....~461/711$

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 no	t 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	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.	2028-03-31	
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.	1206873.81000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-74548.58000000	

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?

Asset type (short-term investment vehicle

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

C Yes @ No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	to shareholders or otherwise made availa	ble 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. 1	
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_389-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amoun	t, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	51968.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.021308897283	
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 th		he instrument among each of the following:

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P 5493000K400JV7T0XQ39 2022-06-30.... 463/711

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.

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).

0102630 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
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the	© Repurchase © Reverse repurchase
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Topal stage Troverse Topal stage
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of 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.	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).	LX203389	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
1. Description and terms of payments to be 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 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.	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.	-2501.16000000	
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	

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	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	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_324-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is 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.	620386.90000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.254380263584
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short © N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note loan ABS-mortgage	Derivative-credit

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

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

Corporate		

Item C.5. Country of investment or issuer.

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

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

IITED STATES OF AMERICA	

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 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

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]

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid 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
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Itom C 10. For requirehase and reverse re	nurchase agreements, also provide:
Item C.10. For repurchase and reverse reparts 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.	Tepulcilase Tevelse repulcilase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information 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:	securities may be aggregated in responding to items 6. To.i.iiii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
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.	East West Manufacturing LLC
Title of issue.	East West Manufacturing LLC
At least one of the following other identifiers	:
ldentifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202324
If other identifier provided, indicate the	LXID

• •	
Custom swap Flag	Yes ○ No

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

Receipts: fixed, floating or other.

C Fixed C Floating Other

Description of Other Receipts

Underlying Performance

2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index

Payments: fixed, floating or other. ○ Fixed ○ Floating ○ Other

Payments: fixed or floating Floating

Payments: Floating rate Index.

SONIA1M IR

Payments: Floating rate Spread.

1.35000000

Payment: Floating Rate Reset Dates.

Month

Payment: Floating Rate Reset Dates Unit.

Payment: Floating Rate Tenor.

Month

Payment: Floating Rate Tenor Unit.

Payments: Base currency

Payments: Amount

0.00000000

ii. Termination or maturity date.

2028-12-22

iii. Upfront payments or receipts

Upfront payments.

0.00000000

United States Dollar

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

654761.90000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.

-27827.39000000

Item C.12. Securities lending.

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

C Yes @ No

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

C Yes O No

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.

7 11 7 1		•
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Gainwell Acquisition Corp.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	::	
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	S_433-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance	esed in number of shares, principal ar	nount, or other units. For derivatives contracts, as applicable, provide
	1.000000	
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.	280975.35000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.115209691877	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short 11.	N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identi	fies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

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

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

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

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ 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?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	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.	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

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.	2027-10-01		
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.	296250.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-15941.20000000		
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.

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Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Virtusa Corporation TL 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are 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.		
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.	284500.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.116655126308	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). F	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. Item C.5. Country of investment or issuer.	Corporate	

17/22, 0.33 AIVI	NPOR1-P_3493000R4003V710AQ39_2022-00-30.11ti111
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) f ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit 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 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 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 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ 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	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	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.	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 ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party
Neceipis. Neierence Asset, institument of it	
Receipts: fixed, floating or other.	

2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	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.	300000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-12499.50000000
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan 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). Creative Media & Community Trust Corp

economic exposure of the investments.

,==,		
b. LEI (if any) of 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 express the number of contracts.	ed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	;
Balance	388344.00000000	
Units	Number of shares	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2757242.40000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.130565536568	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to 1.	he
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.	Equity-common	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and		

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

Is the investment a Restricted Security?

Yes No

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 applicable.

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	© 1 ° 2 ° 3 ° N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© 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.

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

v. Delta (if applicable).

a. Select the category that reflects the Repurchase Reverse repurchase

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transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
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

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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 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 Dermatology Intermediate Holdings III, Inc. TLB 1L 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 Other unique identifier (if ticker and ISIN S_388-2000_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 the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	278031.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.114002610717
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ 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
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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
,	
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
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:	22222
a. Type of derivative instrument that most	Swap
closely represents the investment,	

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).			
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).		
Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
		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.	Dermatology Intermediate Holdings III Inc.		
Title of issue.	Dermatology Intermediate Holdings III Inc.		
At least one of the following other identifiers	:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203388		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	Yes ○ No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I			
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		

iii. Upfront payments or receipts

ii. Termination or maturity date.

Payments: Amount

Upfront payments. 0.00000000

0.00000000

2029-03-26

ISO Currency Code.	United States Dollar
,	Officed States Bollan
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	297359.89000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-13381.19000000
negative number.	
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral	○ Yes • No
received for loaned securities?	
b. Does any portion of this investment	○ Yes [©] No
represent that is treated as a Fund asset and received for loaned securities?	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

Item C.1. Identification of investment.

Currency. Indicate the currency in which

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

the investment is denominated.

currency of investment is not

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.	
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.	

United States Dollar

843078.46000000

8/17/	22 R	53 /	$\Delta N \Lambda$

NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.345691569047 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No 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).

rate swaps), warrant, other).

expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	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	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest	Swap

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 trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier	
Name of issuer.	McAfee Corp.	
Title of issue.	McAfee Corp.	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are 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 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.	C Fixed [●] Floating C Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.		
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.		
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-03-01	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

Exchange rate.

	I	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	923076.92000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-75383.08000000	
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	
For each investment held by the Fund and		formation requested in Part C. A Fund may report information for
in Part C, provided that the securities so lis covered by this report, and have not been p	ted are not restricted, have been held for no	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).	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.	Prestige Brands Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.		ot available). Indicate the type of identifier used
	Other unique identifier (if ticker and ionivare in	or available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_467-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is expret 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.	238933.20000000	

Percentage value compared to net assets of the Fund.

0.097970944252	
0.097970944252	

4	Indianta marratt.	. :	la a fall accident		ana alaant NI/	A \	manuscraf NI/A 4a	Alala Mana anal	
item C.3.	indicate payoff i	profile amond t	ne tollowina	catedories (i	ona. snort. N/	A). For derivatives	. respond N/A to	this item and	respona to the
		41	344		J,,	,	,		-
relevant	payoff profile qu	estion in Item (J.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.

Perivative-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).

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	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank

ISO Currency Code.

iv. Notional amount.

,	141 01(11 _0+000001(+000	V/10/XQ00_2022-00-00.11tml
LEI (if any) of counterparty.	N/A	
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 ret trument, ISIN (if CUSIP is not available), tick	ference instrument shall include the name of issuer and title of ker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Prestige Brands Inc.	
Title of issue.	Prestige Brands 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).	LX195467	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be r Receipts: Reference Asset, Instrument or Inc.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be payments: Reference Asset, Instrument or Ir	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-07-03	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

United States Dollar

240000.00000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	133.20000000
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

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

covered by this report, and have not been p 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).	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 identifier used	CAR-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	580645.16000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	567232.26000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.232585007537

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:

nom er na tooce and too act types concertin	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	● Yes ○ No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
5 ,	
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2027-02-25
b. Coupon.	

7/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	¹ 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]	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).	
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?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [©] No
c. Is any portion of this investment on loan by the Fund?	○ Yes ● No

8/17/22, 8:53 AM

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	CP Atlas Buyer Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.		A considerable Northwest About the order of industries and
identifier.	Other unique identifier (if ticker and ISIN are no	n available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_222-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. Balance	sed in number of shares, principal amount, o	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.	350846.82000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.143859431186	
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 O 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 Corporate	
Issuer type (corporate, U.S. Treasury, U.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	

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If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
tem C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	○ Yes • No
ltem C.7.	
a. Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage among the control of the percentage among the control of the percentage among the control of the control of the percentage among the control of the control	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	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 expedient).	C 1 © 2 C 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii Description of the reference instrument in	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of

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.	© 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
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.	CP Atlas Buyer Inc.
Title of issue.	CP Atlas Buyer Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192222
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	
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 paid to another party. Payments: Reference Asset, Instrument or Index

iv. Notional amount. 397560.14000000

ISO Currency Code. USD

v. Unrealized appreciation or depreciation. -46713.33000000 Depreciation shall be reported as a negative number.

Item C.12. Securities lending.

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

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

C Yes @ No

c. Is any portion of this investment on loan 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).	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.	Academy Ltd.		
d. CUSIP (if any).	N/A		
At least one of the following other identifie	rs:		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_099-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
tem C.2. Amount of each investment.			
Balance. Indicate whether amount is expreted the number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide		
Balance	1.00000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	826185.94000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.338765046758		
tem C.3. Indicate payoff profile among t elevant payoff profile question in Item (the 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		
tem C.4. Asset and issuer type. Select t	he category that most closely identifies the instrument among each of the following:		
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	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 issue	er.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the			

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.

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). Item C.9. For debt securities

0 1 6 2 0 3 0 N/A

a. Maturity date.

For debt securities, also provide:

b. Coupon.	
D COHDON	

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

ii. Annualized rate.	

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

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

C Yes C No

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

C Yes C No

f. For convertible securities, also provide:

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

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

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

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

v. Delta (if applicable).	

item C. 10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning 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 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 estrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Academy Ltd.
Name of issuer. Title of issue.	Academy Ltd. Academy Ltd.
	Academy Ltd.
Title of issue.	Academy Ltd.
Title of issue. At least one of the following other identifiers	Academy Ltd.
Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	Academy Ltd. Cother identifier (if CUSIP, ISIN, and ticker are not available)
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	Academy Ltd. Control of Cusin Cousin
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.	Academy Ltd. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX195099 LX ID Yes O No received from another party.
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	Academy Ltd. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX195099 LX ID Yes O No received from another party.
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 Institute of In	Academy Ltd. Other identifier (if CUSIP, ISIN, and ticker are not available) LX195099 LX ID Yes No received from another party.
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.	Academy Ltd. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX195099 LX ID Yes No received from another party. idex. Fixed Floating Other Underlying Performance
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	Academy Ltd. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX195099 LX ID Yes No received from another party. idex. Fixed Floating Other Underlying Performance

Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2027-11-05	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	866250.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-44473.92000000	
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).	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	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
	Carlo and an and an
Other unique identifier (if ticker and ISIN are not available). Indicate the type of	KRR-2000
identifier used	
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	271739.13000000
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.	267065.22000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.109506053493
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 tl 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	acurity?

Item C.6. 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	ng categories as specified in ru	ile 22e-4 [17 C	t investment compar FR 270.22e-4]. For	nies, provide the liqu portfolio investment	idity classification(s) fo s 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	ich of the three	e circumstances liste	ed 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 ng it on the sizes it would reas	y features that s to classify th	t justify treating the p e position through e	oortions separately; valuation of how lon	(2) if a fund has g it would take to
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value mea ort "N/A" if th	asurements fall pu ne investment does	rsuant to U.S. General not have a level a	erally Accepted ssociated 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.	2026-12-20				
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]	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, 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 ISIN are not a	d currency in which ovailable), or other id	denominated, as we entifier (if CUSIP, IS	II as CUSIP of IN, and ticker are not
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 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.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • 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
NDODT D. Dord O. Colored	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 list covered by this report, and have not been pregistration statement, application, or repor	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.
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	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.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or repor	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
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	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.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	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. Citibank
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the	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. Citibank N/A
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment.	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. Citibank N/A Advantage Sales & Darketing Inc.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any).	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. Citibank N/A Advantage Sales & Darketing Inc.
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	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. Citibank N/A Advantage Sales & Camp; Marketing Inc.
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of	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 at to shareholders or otherwise made available to the public. Citibank N/A Advantage Sales & Damp; Marketing 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 securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.	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 at to shareholders or otherwise made available to the public. Citibank N/A Advantage Sales & Samp; Marketing Inc. N/A St. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_465-2000_1
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment.	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 to shareholders or otherwise made available to the public. Citibank N/A Advantage Sales & Sales & Samp; Marketing Inc. N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used INTERNAL IDENTIFIER
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment.	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 at to shareholders or otherwise made available to the public. Citibank N/A Advantage Sales & Samp; Marketing Inc. N/A St. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_465-2000_1
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is express	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 to shareholders or otherwise made available to the public. Citibank N/A Advantage Sales & Sales & Samp; Marketing Inc. N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used INTERNAL IDENTIFIER
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	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 it to shareholders or otherwise made available to the public. Citibank N/A Advantage Sales & mp; Marketing Inc. N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_465-2000_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 securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance Units	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. Citibank N/A Advantage Sales & Samp; Marketing Inc. N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_465-2000_1 INTERNAL IDENTIFIER ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1.00000000
For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance	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. Citibank N/A Advantage Sales & Samp; Marketing Inc. N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_465-2000_1 INTERNAL IDENTIFIER ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1.00000000

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

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.	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:	. Securities may be aggregated in responding to nome of rolling.
a. Type of derivative instrument that most	Swap
closely represents the investment, selected from among the following (forward, future, option, swaption, swap	Critical Property of the Control o

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

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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 issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). Name of issuer. Advantage Sales & Darketing Inc. Title of issue. Advantage Sales & Darketing Inc. At least one of the following other identifiers: Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX199465 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. 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.	767288.28000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-48147.34000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan	C Yes C No

NPORT-P: Part C: Schedule of Portfolio Investments

exchange rate used to calculate value.

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

registration statement, application, or repo	rt 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.	OSCAR ACQUISITIONCO LLC TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifier	rs:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_897-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is exprethe number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	448750.00000000

measurements fall pursuant to U.S.

Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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 No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	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
Hom C 40. For remurahana and rescarge res		
Item C.10. For repurchase and reverse rep		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those		agreement (i.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 counterparty (including a central counterparty).

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Counterparty Record: 1	NF OK1-F_3493000K4003	77 TOAQ35_2022-00-30.Huffii
Name of counterparty.	Citibank	
LEI (if any) of counterparty.		
3. If the reference instrument is neither a de		ference instrument shall include the name of issuer and title of ter if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	OSCAR ACQUISITIONCO LLC TLB 1L	
Title of issue.	OSCAR ACQUISITIONCO LLC TLB 1L	
At least one of the following other identifiers	SI:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot 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 Ir	received from another party. ndex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-04-14	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	

0.00000000 ISO Currency Code. United States Dollar

Upfront receipts.

of the Fund.

iv. Notional amount.	500000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-33750.00000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ⓒ No	
c. Is any portion of this investment on loan by the Fund?	C Yes [®] No	
NPORT-P: Part C: Schedu	le of Portfolio Investment	s
securities in an aggregate amount not excee in Part C, provided that the securities so liste	ding five percent of its total assets as misce ad are not restricted, have been held for not eviously reported by name to the sharehold	ormation requested in Part C. A Fund may report information for Illaneous 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 eto 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 no	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_607-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	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.	1009991.69000000	
Exchange rate.		
Percentage value compared to net assets	0.414131814067	

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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
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes [®] No
Item C.7.	
 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 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 © 2 O 3 O N/A

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

8/17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.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]	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	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	hurahana agraemente, alae provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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:	
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

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.	Autokiniton US Holdings Inc.		
Title of issue.	Autokiniton US Holdings Inc.		
least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
identifier.	Other Identifier (II COSIP, 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 C No		
1. Description and terms of payments to be r 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	oaid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed Floating Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-04-06		
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.	1088939.83000000		

USD

Payoff profile.

	L
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-82365.05000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes No
c. Is any portion of this investment on loan by the Fund?	○ Yes No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Arches Buyer 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 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 express the number of contracts.	ssed in number of shares, principa	I 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.	546919.42000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.224256034772	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		ort, N/A). For derivatives, respond N/A to this Item and respond to the

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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-oreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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,

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.

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

JNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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.

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 C 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	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.		
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.		
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	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.	-48031.75000000	

Item C.12. Securities lending.

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	TGP Holdings III LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ.
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_747-2000_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.	36029.69000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.014773429353
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category. N/A

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

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

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

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

0 1 6 2 0 3 0 N/A

Item C.9. For debt securities

For debt securities, also provide:

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

C Yes C No

c. Currently in default? [Y/N]

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	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	C Repurchase C Reverse repurchase
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes 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	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.	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)

17/22, 8:53 AM	NPORT-P_5493000K400J\	/7T0XQ39_2022-06-30.html
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 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	0.00000000	
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.	-6028.73000000	
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	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 of 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 expres the number of contracts.	ssed 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.	916411.76000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.375760779379
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

e. Is any portion of the interest paid in

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.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. 10.02500000 c. Currently in default? [Y/N] C Yes @ 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]

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]	○ 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.	© 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 execurities 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).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	4901 W Jefferson Blvd - Los Angeles, CA
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	JEFFERS
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	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.	3258957.87000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.336286375456
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 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.	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 S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	

classifications, indicate the percentage amo	ount attributable to each classification	l.
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 position have differing liquidity feat views; or (3) if the fund chooses to cl ing it on the sizes it would reasonabl	of a holding attributable to multiple classification categories only in the cures that justify treating the portions separately; (2) if a fund has lassify the position through evaluation of how long it would take to y 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] Report "N	alue measurements fall pursuant to U.S. Generally Accepted 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]	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 a	ssue, and currency in which denominated, as well as CUSIP of 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 provide	e:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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 repurch	nase

	··· -··
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of $\boldsymbol{\theta}$	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
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 6 No
c. Is any portion of this investment on loan by the Fund?	C Yes [€] No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pro-	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
	Curier unique lucitanes (il doker una forta de fot avanable). Indicate une type of definition about
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.	
	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	1212584.55000000

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NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.497201951633 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No 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 0 2 @ 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., net asset value used as the practical expedient).

rate swaps), warrant, other).

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

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 tit trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifie	tle of r (if
Name of issuer.	Rough Country LLC TL 1L	
Title of issue.	Rough Country LLC TL 1L	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196465	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.		
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.		
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-07-26	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

Exchange rate.

	1	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	1268612.84000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-52856.76000000	
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 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).	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	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_AGC-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, 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	400801.63000000	
exchange rate used to calculate value.		

Percentage value compared to net assets of the Fund.

0.164342645346	
----------------	--

Item C.3. I	ndicate payoff profile	among the following	categories (long	, short, N/A).	For derivatives,	respond N/A to this	Item and respond to	to the
relevant p	ayoff profile question	n in Item C.11.		, ,	•	•	•	
	., p q							

Payoff profile. C Long C Short O 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.

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 0 1 0 2 0 3 0 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient)

Item C.9. For debt securities

For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in 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, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	-
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are 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

iv. Notional amount.

LEI (if any) of counterparty.	^I 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.	Aegion Corp.			
Title of issue.	Aegion 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).	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	0.00000000			
ii. Termination or maturity date.	2028-05-17			
iii. Upfront payments or receipts				
Upfront payments.	0.00000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.00000000			
ISO Currency Code.	United States Dollar			

436841.01000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-34510.45000000
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

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NPORT-P: Part C: Schedule of Portfolio Investments

relevant payoff profile question in Item C.11.

Payoff profile.

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

registration statement, application, or repor	t to snareholders or otherwise ma	de avaliable 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	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	LX195164		
Description of other unique identifier.	EXTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is exprete the number of contracts.	ssed in number of shares, principa	al amount, 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.	804166.66000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.329736374086		
Item C.3. Indicate payoff profile among th	ne following categories (long, sl	nort, N/A). For derivatives, respond N/A to this Item and respond to the	

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 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
• •	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	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 following (fixed, floating, variable, none).	^L Fixed
ii. Annualized rate.	9.50000000
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 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]	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
	or identifier dised.
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 $\boldsymbol{\theta}$	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.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

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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).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Athletico Physical Therapy TLB	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	: ::	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_374-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. Balance	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
	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.	865627.27000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.354937367485	
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.	
tem 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 following classifications, indicate the percentage among the control of	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fong categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the eposition have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the 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 use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the 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 in	notuding the name of ignuer title of ignue, and ourrepay in which denominated, as well as CUSID of

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 esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a 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.	Athletico Physical Therapy
Title of issue.	Athletico Physical Therapy
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202374
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ 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	0.00000000
ii. Termination or maturity date.	2029-02-15
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	909090.91000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	20040 4000000
Depreciation shall be reported as a negative number.	-38918.19000000
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	C Yes € No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

by the Fund?

a. Name of issuer (if any). 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

549300K4VRY4OIWYX443

=,		· · · · · · · · · · · · · · · · · · ·
series trust, report the LEI of the series.		
c. Title of the issue or description of the investment.	Regatta Funding LP 2013-2A	
d. CUSIP (if any).	75885XAG4	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US75885XAG43	
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	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.	357852.84000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.146732143705	
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.	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.	CAYMAN ISLANDS	
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		

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

economic exposure of the investments.

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 **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 0162030 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. 2029-01-15 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 7.99429000 c. Currently in default? [Y/N] C Yes O No d. Are there any interest payments in C Yes @ No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes 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 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:

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P 5493000K400JV7T0XQ39 2022-06-30.... 547/711

Repurchase Reverse repurchase

Units

Description of other units.

Currency. Indicate the currency in which

 b. Counterparty. i. Cleared by central counterparty? [Y/N] Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) 	f C Yes C No
Y, provide the name of the central counterparty.	f 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.	
	rning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are se securities may be aggregated in responding to Items C.10.f.i-iii.
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 loa by the Fund?	¹ C Yes [©] No
NEORI-E. Fail C. Sched	
For each investment held by the Fund an securities in an aggregate amount not ex in Part C, provided that the securities so I covered by this report, and have not beer	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any port to shareholders or otherwise made available to the public.
For each investment held by the Fund an securities in an aggregate amount not ex in Part C, provided that the securities so I covered by this report, and have not beer	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
For each investment held by the Fund an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or rep	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
For each investment held by the Fund an securities in an aggregate amount not ex in Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or repotem C.1. Identification of investment.	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any ort to shareholders or otherwise made available to the public.
For each investment held by the Fund an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or reportem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any port to shareholders or otherwise made available to the public.
For each investment held by the Fund an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or reptem 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	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any ort to shareholders or otherwise made available to the public. N/A N/A
For each investment held by the Fund an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or reportem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment.	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any cort to shareholders or otherwise made available to the public. N/A N/A ANCHORAGE CAPITAL CLO 26, LTD., WAREHOUSE
For each investment held by the Fund an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or reportem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any).	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any cort to shareholders or otherwise made available to the public. N/A N/A ANCHORAGE CAPITAL CLO 26, LTD., WAREHOUSE
For each investment held by the Fund an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or reportem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identification.	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any cort to shareholders or otherwise made available to the public. N/A N/A ANCHORAGE CAPITAL CLO 26, LTD., WAREHOUSE N/A N/A
For each investment held by the Fund an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or reportem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identified Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any contract to shareholders or otherwise made available to the public. N/A N/A ANCHORAGE CAPITAL CLO 26, LTD., WAREHOUSE 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 an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or repositem 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 identified Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any out to shareholders or otherwise made available to the public. N/A N/A ANCHORAGE CAPITAL CLO 26, LTD., WAREHOUSE N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used ACCLO26
For each investment held by the Fund an securities in an aggregate amount not exin Part C, provided that the securities so I covered by this report, and have not beer registration statement, application, or reportem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identified Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. tem C.2. Amount of each investment.	d its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities isted are not restricted, have been held for not more than one year prior to the end of the reporting period in previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any out to shareholders or otherwise made available to the public. N/A N/A ANCHORAGE CAPITAL CLO 26, LTD., WAREHOUSE N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used ACCLO26

Principal amount

United States Dollar

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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.	1125000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.461289231820
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
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?	● Yes ○ No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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).

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

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 C Yes © No

received for loaned securities?

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

C Yes 6 No

c. Is any portion of this investment on loan

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 repor	t to shareholders or otherwise made av	allable to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	McGraw-Hill Education Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	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_470-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	ssed in number of shares, principal am	ount, or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1046491.80000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.429098132025	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne 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 © N/A	
Item C.4. Asset and issuer type. Select th	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-credit	

c. Currently in default? [Y/N]

d. Are there any interest payments in

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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, U.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	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	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 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 ie 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 Yes C 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 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	ATT. ATT.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a 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.	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 /f OLIGID ICIN and the		
Other identifier (if CUSIP, ISIN, and ticker	LX196470	

C Yes 6 No

b. Does any portion of this investment

represent that is treated as a Fund asset 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 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.	Madison IAQ LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	Σ:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_492-2000_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.	595420.32000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.244143095131
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 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
	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	be 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 © 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	© Yes [©] No

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, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of $\boldsymbol{\alpha}$	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 ltem C.11. For derivatives, also provide:	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	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.	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 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.	2028-06-21	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	651772.58000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-51238.22000000	
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?	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).	Monroe Capital Mml Clo X Llc
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900N1X9F88IDW7908
c. Title of the issue or description of the investment.	Monroe Capital Mml Clo X, Ltd.
d. CUSIP (if any).	61034UAL9
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US61034UAL98
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3272500.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.341839121007
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.	© Long □ Short □ N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer.	Corporate

UNITED STATES OF AMERICA

Report the ISO country code that

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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 0 1 0 2 @ 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. 2034-05-20 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 10.06100000 c. Currently in default? [Y/N] C Yes O No d. Are there any interest payments in C Yes @ No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes @ 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.

C Yes C No

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.	○ 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 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.		
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.	AP Core Holdings II LLC 1M US L + 5.50	
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_282-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	

/17/22, 8:53 AM	NPORT-P_54	l93000K400JV7T0XQ39_2022-06-30.html
Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, princ	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.	1124560.93000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.461109197809	
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	identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle),	Derivative-credit	
repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer	•	
Report the ISO country code that 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) for lle 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity cation.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN 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 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.	○ 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	ng the securities subject to the repurchase ag securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
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	
		erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	AP Core Holdings II LLC	
Title of issue.	AP Core Holdings II LLC	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	t 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 ○ 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	0.0000000	

	-	_
]
ii. Termination or maturity date.	2027-09-01	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	1
	0.0000000	
ISO Currency Code.	United States Dollar	1
,,	Office Otates Bollar	
Upfront receipts.	0.0000000	1
-1	0.0000000	
ISO Currency Code.	United States Dollar	1
,	Critical States Bollar	
iv. Notional amount.	1182715.03000000	1
ISO Currency Code.	USD	1
v. Unrealized appreciation or depreciation.	-44493.60000000	
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 • No	
received for loaned securities?		
b. Does any portion of this investment	○ Yes ⊙ No	
represent that is treated as a Fund asset	ies ~ 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).	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., 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	DDL-2000
Description of other unique identifier.	INTERNAL ID

Item C.2. Amount of each investment.

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

Balance	719854.59000000
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.	698834.84000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.286546654678	
Item C.3. Indicate payoff profile among threlevant payoff profile question in Item C.	e following categories (long, short, N/A). For 11.	derivatives, respond N/A to this Item and respond to th
Payoff profile.	C Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the in	strument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	Yes ○ No	
Item C.7.		
 a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the	ng categories as specified in rule 22e-4 [17 CFF	vestment companies, provide the liquidity classification(s) for 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.		rcumstances listed in the Instructions to Item C.7 is
		the state of the s

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 € 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-10-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	8.25000000	
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]	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 who vailable), ticker (if CUSIP and ISIN are not available), or other of identifier used.	nich denominated, as well as CUSIP of er identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

derivative-interest rate, derivatives-other, 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 repor	t to snarenoiders 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 expre- the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	38700445.65000000
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.	38700445.65000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	15.86853230667
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,	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)

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.

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.

If different from the country where the issuer is organized, also report the ISO 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 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

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

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
- reflects the coupon type among the following (fixed, floating, variable, none).
- c. Currently in default? [Y/N]

ii. Annualized rate.

- d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
- 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	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 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.	
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 hold by the Find and	its consolidated subsidiaries, displace the information regulated 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.

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

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Balrog Acquisition Inc.
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_969-2000_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.	463837.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.190189550279
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to t I1.
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.7.

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

Is the investment a Restricted Security?

C Yes © No

and receives collateral. Select "reverse

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

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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 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 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 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	
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: Floating rate Spread. 1.35000000

Floating

SONIA1M IR

Payments: fixed or floating

Payments: Floating rate Index.

1122, 0.33 AW	141 01(1-1 _0+330001(+000)/71
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.	2028-09-05
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.	498750.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-32418.75000000
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: 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).	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

Itam	\sim	2	Amount	of acah	invoctment

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 3000000.00000000 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 2889853.95000000 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 1 184940896595 of the Fund

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

Payoff profile.
• Long • Short • N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.

If different from the country where the issuer is organized, also report the ISO 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?

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

counterparty.

ii. If N, provide the name and LEI (if any) of counterparty.

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.	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.	9.27629000
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, 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
	of identifier dised.
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

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17/22, 0.33 AIVI	NPORT-P_3493000K400JV7T0XQ39_2022-06-30.11tml
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes · No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
securities in an aggregate amount not 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.	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 are not available). Indicate the type of identifier used	LX202256
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	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.	460000.00000000
Exchange rate.	
Percentage value compared to net assets	0.188616041455

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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 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 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 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:

17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
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).	Fixed
ii. Annualized rate.	8.15400000
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	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).	
v. Betta (ii 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 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

8/17/22, 8:53 AM

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

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

, 11	'
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 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.	551116.58000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.225977016739
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.	CANADA (FEDERAL LEVEL)
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes 6 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) fonct 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 with the control of	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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.	
b. Coupon.	
i. Select the 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 of identifier used.	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 $% \left\{ \left\{ 1,2,\ldots,n\right\} \right\} =0$	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issue securities may be aggregated in responding to Items C.10.f.i-iii.	er 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	
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 not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193422	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	

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.	2026-10-30
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.	592598.47000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-42310.98000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes [©] No

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

Item C.1. Identification of investment.

a. Name of issuer (if any). 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.		_
identifier.	Other unique identifier (if ticker and 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 expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	е
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.	977425.26000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.400778442086	
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 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,	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 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. Select the 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

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.

to be paid in-kind.

Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).	
Name of issuer.	DIRECTV Financing LLC
Title of issue.	DIRECTV Financing LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196261
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes 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
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	
rayments. Amount	0.00000000
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.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1058340.70000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-78567.52000000
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).	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	S:
Identifier.	ISIN
ISIN	US14021CAB54
Item C.2. Amount of each investment.	
	ssed 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	492000.00000000
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.201737157382
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	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 amo	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 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.	2023-11-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	13.31157000
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 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 concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ 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 Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been p	s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for iding 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 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.	Amentum Government Services Holdings LLC TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
	Other unique identifier (if ticker and folia are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_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.	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	337060.59000000

2/1	7/22	8.53	$\Delta N I$

NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.138206596122 Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long C Short ® N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No 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).

rate swaps), warrant, other).

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

Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the referent trument, ISIN (if CUSIP is not available), ticker if	ce instrument shall include the name of issuer and title of (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 ava	ilable)
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 O No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2029-02-15	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
1000		
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

Exchange rate.

ISO Currency Code.	United States Dollar	
iv. Notional amount.	352941.18000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-14115.88000000	
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 6 No	
NPORT-P: Part C: Schedu	le of Portfolio Investment	s
securities in an aggregate amount not exceed in Part C, provided that the securities so liste	eding five percent of its total assets as misce ed are not restricted, have been held for not reviously reported by name to the sharehold	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any et to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	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 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_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, 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.	1372770.53000000	

Percentage value compared to net assets of the Fund.

0.562883789555	
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Itama C O Indiant		a the felloudes esteed		NI/A\ Famalaninatinaa	was was and NI/A As Alsia IA	4 4l
item C.S. indicati	e bavott brotile amon	a the following cated	iories (iona. snort.	N/A). For derivatives.	. respona N/A to this it	em and respond to the
			,		,	
relevant payoff n	profile question in Iter	m 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 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 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

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.	© 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?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank

iv. Notional amount.

LEI (if any) of counterparty.	^L 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.	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 no	ot available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX197027		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be r Receipts: Reference Asset, Instrument or Inc.			
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be payments: Reference Asset, Instrument or 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.	2027-02-10		
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		

1532323.74000000

Payoff profile.

17/22, 0.33 AIVI	NPORT-P_5495000K400JV/T0XQ5
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-144229.98000000
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
For each investment held by the Fund and i	ts consolidated subsidiaries, disclose the information r

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_075-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is 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.	744651.12000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.305332927217
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.

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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:

с / юсот али юсого. турот солост али	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes [⊙] No
Item C.7.	
a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) 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
applicable.	·
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair 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.	

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 i. Select the 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 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	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	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.
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 trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if

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Name of issuer.	Teneo Holdings LLC		
Title of issue.	Teneo Holdings LLC		
At least one of the following other identifiers	:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX181075		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	Yes ○ No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	C Fixed Floating 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.	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.	795711.96000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-46366.95000000		

negative number.

ltam.	C 42	Securities	landina
пенн	U. IZ.	. securiues	ienama

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?

Asset type (short-term investment vehicle

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

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.

	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.	Sora Multifamily Residential Property
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	SORA
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.	13954854.52000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	5.721976997066
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:

Real estate

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

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

Private fund

Item C.5. Country of investment or issuer.

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

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

NITED STATES OF AMERICA

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

Is the investment a Restricted Security?

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).

0102630 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.	ĺ

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, 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.	
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 securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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	N/A

series trust, report the LEI of the series.	
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.	422063.65000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.173060815011
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,	Corporate
registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on	

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

Item C 6	Is the	investment	а	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

Indicate the level within the fair value

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

0 1 @ 2 O 3 O 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]	○ 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:	

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

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

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

5 11 (15 II I I I	
v. Delta (if applicable).	

C Yes C No

C Yes C No

nom of to reparenage and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
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
issue, as well as CUSIP of the reference ins	
issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	strument, ISIN (if CÚSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer.	Scientific Games Holdings Lp Scientific Games Holdings Lp
issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue.	Scientific Games Holdings Lp Scientific Games Holdings Lp
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.	Scientific Games Holdings Lp Scientific Games Holdings Lp Scientific Games Holdings Lp
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	Scientific Games Holdings Lp Scientific Games Holdings Lp Scientific Games Holdings Lp Cher identifier (if CUSIP, ISIN, and ticker are not available)
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	Scientific Games Holdings Lp Scientific Games Holdings Lp Scientific Games Holdings Lp Cher identifier (if CUSIP, ISIN, and ticker are not available) LX202414
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.	Scientific Games Holdings Lp Scientific Games Holdings Lp Scientific Games Holdings Lp Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202414 LX ID Yes O No received from another party.
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	Scientific Games Holdings Lp Scientific Games Holdings Lp Scientific Games Holdings Lp Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202414 LX ID Yes O No received from another party.
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.	Scientific Games Holdings Lp Scientific Games Holdings Lp Scientific Games Holdings Lp Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202414 LX ID Yes C No received from another party. Index.
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.	Scientific Games Holdings Lp Scientific Games Holdings Lp Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202414 LX ID Yes No received from another party. C Fixed Floating Other Underlying Performance paid to another party.
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	Scientific Games Holdings Lp Scientific Games Holdings Lp Cother identifier (if CUSIP, ISIN, and ticker are not available) LX202414 LX ID Yes No received from another party. C Fixed Floating Other Underlying Performance paid to another party.

Payments: Floating rate Index.	SONIA1M IR	_
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	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.	-32481.82000000	
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	

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	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
Description of other unique identifier.	INTERNAL IDENTIFIER
None C.O. Amount of and binned to and	
Item C.2. Amount of each investment.	
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.	443750.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.181952974773
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,	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?
	○ Yes ○ No

Item C.7.	
 a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage among 	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fon ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the eposition have differing liquidity features that justify treating the portions separately; (2) if a fund has 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.
	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.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]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	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).	
Hom C 40 For warman have and account	
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 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 concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	crivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	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
Description and terms of payments to be Payments: Reference Asset, Instrument or I	
Payments: fixed floating or other	C Fixed © Floating C Other

Payments: Floating rate Spread.

1.35000000

Floating

SONIA1M IR

Payments: fixed or floating

Payments: Floating rate Index.

.,,	
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.	500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-54750.00000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

Exchange rate.

ISIN US12528HAG56

Item C.2. Amount of each investment.

Balance.	Indicate whether	amount is expresse	ed in number of share	s, principal amour	it, or other units.	For derivatives contracts,	as applicable, provide
the numb	ner of contracts	•					

Balance 5285000.00000000

Units Principal amount

Description of other units.

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

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

Percentage value compared to net assets of the Fund

2.001296160744

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.

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?

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

counterparty.

ii. If N, provide the name and LEI (if any) of counterparty.

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.	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.	8.34429000
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 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]	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).	
T. Bolta (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	C Yes C No

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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?	○ 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).	Redstone HoldCo 2 LP
b. LEI (if any) of issuer. In the case of a	N/A
holding in a fund that is a series of a series trust, report the LEI of the series.	
c. Title of the issue or description of the investment.	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 identifier used	LX194111
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	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.	692800.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.284072159826

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Item C.3. Indicate payoff profile among th	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
relevant payoff profile question in Item C Payoff profile.	
, ,	© Long © Short © N/A
••	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 po- each portfolio investment among the followiclassifications, indicate the percentage amount of t	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 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 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

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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.	8.97500000	
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]	○ 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 not
, , , ,	or identifier deed.	
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 a securities may be aggregated in responding	greement (i.e., collateral). If multiple securities of an issuer are to Items C 10 f i-iii
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
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.

, 11 , 1	'
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	TruGreen LP
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_495-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	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.	235559.48000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.096587601402
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 S	ecurity?
Is the investment a Restricted Security?	○ Yes No
Item C.7.	
a. Liquidity classification information. For peach portfolio investment among the follow 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 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
Instructions to Item C.7 Funds may choos 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 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 position of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val	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 exp	Area Will area area
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical	Area Will area area
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	Area Will area area
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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	Area Will area area
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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:	Area Will area area
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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.	Area Will area area
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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	Area Will area area
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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).	Area Will area area
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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.	O 1 © 2 O 3 O N/A
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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	O 1 © 2 O 3 O N/A O Yes O No
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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	C 1 © 2 C 3 C N/A C Yes C No C Yes C No
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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.	C 1 © 2 C 3 C N/A C Yes C No 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 CUS available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and to of identifier used.	SIP of icker 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	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of esecurities may be aggregated in responding to Items C.10.f.i-iii.	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	nterparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
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 issur- strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other	er and title of identifier (if
Name of issuer.	TruGreen LP	
Title of issue.	TruGreen LP	
At least one of the following other identifiers	S:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX190495	
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.	2027-11-02			
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.	246875.00000000			
ISO Currency Code.	USD			
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-12203.02000000			
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 O No			

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

	-
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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.	
identille).	Other unique identifier (if ticker and 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	1.00000000
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.	333090.89000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.136578880688
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.	Corporate
government agency, c.s. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	·
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO	

country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. 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. 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]

f. For convertible securities, also provide:

e. Is any portion of the interest paid in

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

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

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.

to be paid in-kind.

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:	
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.	CHG Healthcare Services Inc.
Title of issue.	CHG Healthcare Services Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198337
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes 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.	2028-09-29
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.	351176.48000000
ISO Currency Code.	USD
, .	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-16329.70000000
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	SS Acquisition LLC, Delayed Draw Term Loan

At least one of the following other identifiers: Identifier. Cher unique identifier (if licker and ISIN are not available), Indicate the type of identifier used SSD-2000 The unique identifier (if licker and ISIN are not available), Indicate the type of identifier used Description of other unique identifier. NTERNAL 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 1800000.000000000 Units Principal amount Description of other units. Currency Indicate the currency in which the investment is denominated. Currency of investment is and provide the exchange ratio used to calculate value. Exchange ratio. Percontage value compared to not assets of the Fund. Exchange ratio. Provide profile used to calculate value. Portroinage value compared to not assets of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, NIA). For derivatives, respond NIA to this item and respond to the relevant payoff profile question in item C.1. Exchange ratio. Payoff profile. C. Ing C. Short C. NIA Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: C. Ing C. Short C. NIA Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: C. Ing C. Short C. NIA Item C.4. Asset and issuer type. Compared and the country where the issuer type (compared to the instrument among each of the following: Compared and the profile question in item C.1. Compared and the country where the issuer is organized, other; if Yother, provide a brief description. Item C.5. Country of investment or issuer. REGOT the ISC country code that corresponds to the country where the issuer is organized, also eport the ISC country code that corresponds to the country where the issuer is organized, also epor	d. CUSIP (if any).	N/A
Other unique identifier (if ticker and ISN are not available), indicate the type of identifier used (institution). INTERNAL ID Description of other unique identifier. INTERNAL ID INTER	At least one of the following other identifiers	
are not available). Indicate the type of identifier used Description of other unique identifier. Description of other unique identifier.	Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Rem C.2. Amount of each investment.	are not available). Indicate the type of	SSD-2000
Balance 1800000,0000000000000000000000000000000	Description of other unique identifier.	INTERNAL ID
Description of other units. Currency, Indicate the currency in which the investment is denominated. Value, Report values in U.S. dollars. If currency of threatment is not 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. Itom 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. © Long © Short © N/A Item C.A. 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), one quality-preferred, debt, derivative-cordic, derivative-cordic, derivative-cordic, derivative-cordic, derivative-cordic, derivative-cordic, derivative-cordic, derivative-domonodity, derivative-foreign exchange, derivative-interes trate, derivative-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commodity, et also asset to the country of investment or issuer. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. Sovernment agency, U.S. Sovernment spency, U.S. Long C.S. Country of investment or issuer. Long C.S. Country of investment or issuer based on the concentrations of the risk and economic or the concentrations of the risk and economic or the risk and economic or the concentrations of the risk and economic concen	Balance. Indicate whether amount is expres	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
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. Itom 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. Item C.A. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Can Description. Can Description. Issuer type (servative-credit, derivative-commong, delity, derivative-credit, derivative-credi	Balance	1800000.00000000
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. © 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: Loan Loa	Units	Principal amount
Value. Report 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.1.1. 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, delx, derivative-count of the derivative-bready asset backed commercial paper, ABS-colleteralized bond/debt obligation, ABS-other, commordity, dela state, 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 (as the country of investment or issuer. Report the ISO country ode that covered the susuer is organized, also report the ISO country ode that coversponds to the country where the issuer is organized, also report the ISO country ode that coversponds to the country where the issuer is organized, also report the ISO country code that coversponds to the country where the issuer is organized, also report the ISO country code that coversponds to the country where the issuer is organized, also report the ISO country code that coversponds to the one of the respondence of the investments.	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. 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. **E. 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: **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: **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: **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: **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: **Long **Short **N/A** **Long *		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. © 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-commodity, derivative-breing nexchange, derivative-interest rate, derivative-sother, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-onlier, commodity, real estate, other). If 'other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. composite for the contribution of the investment or issuer. Report the ISO country of investment or issuer. Report the ISO country where the issuer is organized, also report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	currency of investment is not denominated in U.S. dollars, provide the	1786680.00000000
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), repurchase agreement, equily-common, equily-preferred, debt, derivative-commodity, derivative-credit, derivative-commodity, derivative-credit, derivative-commodity, derivative-order, lone, Index-another commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other, If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other), If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also 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.	Exchange rate.	
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: Loan Asset type (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-foreign exchange, derivative-loreign exchange, derivative-loreign exchange, derivative-southy, 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.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.		0.732601106408
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-prefered, debt, derivative-commodity, derivative-commodity, derivative-ordit, deri	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 .
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-threerst rate, derivative-sother, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-culer, 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. 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 of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	Payoff profile.	Long ○ Short ○ N/A
(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.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 connectuations of the risk and economic exposure of the investments.	Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
U.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,	Loan
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.		
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.	provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Corporate
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	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.	
	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	

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 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 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.
	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 © 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).	Fixed
ii. Annualized rate.	0.0000000
c. Currently in default? [Y/N]	C Yes © No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	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]	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	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 repurchase 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

17/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ 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 securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	7 december may be aggregated in responding to nome of room in:
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 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).	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	S:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
	Cities disiple destaines (it tokes and 15114 are not available). Indicate the type of identifier asset
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 expres	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide

the number of contracts.

Balance	378787.88000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	

17/22, 0.33 AW	NPOR1-P_3493000K4003V7T0XQ39_2022-06-30.1IIIIII
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	373106.06000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.152986495826
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.	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 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	se 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

0 1 0 2 6 3 0 N/A

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

• -		_			
ltem	C: 9	For	debt	Seci	irities

•		
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.	10.16600000	
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	
	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		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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 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:	, 33 3 7	
Item C.12. Securities lending.		

b. Does any portion of this investment

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

C Yes © No

represent that is treated as a Fund asset and received for loaned securities?

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

C Yes No

commercial paper, ABS-collateralized

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 availab	e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Aramark Intermediate HoldCo Corp.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	S :	
Identifier.	Other unique identifier (if ticker and ISIN are 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_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.	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.	192600.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.078972716487	
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 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	Derivative-credit	

d. Are there any interest payments in

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

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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 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 O 3 O N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820. Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No

C Yes C No

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e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid 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.	
	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.	Aramark Intermediate HoldCo Corp.
Title of issue.	Aramark Intermediate HoldCo 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).	LX173878
If other identifier provided, indicate the	LX ID

Payments: Amount 0.00000000

ii. Termination or maturity date. 2025-03-11

iii. Upfront payments or receipts

Upfront payments.

ISO Currency Code.

United States Dollar

Upfront receipts.

ISO Currency Code.

United States Dollar

iv. Notional amount. 200000.00000000

ISO Currency Code.

v. Unrealized appreciation or depreciation.

Depreciation shall be reported as a negative number.

-5239.00000000

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.

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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 Upsize	
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	_
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	
Datamee	33333.3300000	
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.	318466.66000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.130582436401	
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 thin to the state of the state	he
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.	Corporate	

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

electing in-kind payment and has elected

to be paid in-kind.

'	
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 C No
Item C.7.	
 a. Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage amo 	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
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 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.
	alue hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2025-12-22
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	0.00000000
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	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	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).	
. Dona (ii 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 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	lle of Portfolio Investments
securities in an aggregate amount not exce- in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	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

Item C.2. Amount of each investment.

d respond to the
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d respond to the
d respond to th
lassification(s) fo multiple liquidity

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).

net asset value used as the practical expe	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
tem 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.	8.88629000
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 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]	C Yes C 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 re	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No

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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 a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? 	○ Yes • No	
 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 Investment	s
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	eding five percent of its total assets as misce ed are not restricted, have been held for not	ormation requested in Part C. A Fund may report information for ellaneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period 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).	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.	Molded Devices, Inc., Term Loan	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	;	
Identifier.	Other unique identifier (if ticker and ISIN are 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	MOL-2000	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1529351.86000000	
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.	1486071.20000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.609341015358	

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

Itom C	A Accat	and issuer type	Soloct the catego	ry that most clos	aly identifies the	instrument among	each of the following:
nem C.	1 ASSAL	and issuer tybe	Select the catego	rv inai mosi cios	eiv ideniilles ine	instrument amono	each of the following:

UNITED STATES OF AMERICA

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

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.

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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. 2026-11-01

b. Coupon.

i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
		-
ii. Annualized rate.	7.00000000	
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 ^⑤ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not 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	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
, ,	or 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 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?	○ 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.	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 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_300-2000_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. Balance		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.	884742.17000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.362775143074	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 1	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	

 $file: ///C: /Users/jbeamish/App Data/Local/Temp/Temp1_cimgroup.com~2022-08-17~08-48-13. \\ zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30....~~643/711$

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 po each portfolio investment among the following classifications, indicate the percentage among the control of	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fong categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the eposition have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the 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 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]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii Description of the reference instrument in	actualing the name of incurse title of incurs and currency in which denominated as well as CUSID of

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.	○ Yes ○ 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 concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
Name of counterparty. LEI (if any) of counterparty.	Citibank N/A
LEI (if any) of counterparty. 3. If the reference instrument is neither a de	
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference instrument.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer.	N/A 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 U.S. ANESTHESIA PARTNERS INC. TL U.S. ANESTHESIA PARTNERS INC. TL
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue.	N/A 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 U.S. ANESTHESIA PARTNERS INC. TL U.S. ANESTHESIA PARTNERS INC. TL
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers.	N/A 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 U.S. ANESTHESIA PARTNERS INC. TL U.S. ANESTHESIA PARTNERS INC. TL
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if U.S. ANESTHESIA PARTNERS INC. TL U.S. ANESTHESIA PARTNERS INC. TL Cother identifier (if CUSIP, ISIN, and ticker are not available)
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the	N/A 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 U.S. ANESTHESIA PARTNERS INC. TL U.S. ANESTHESIA PARTNERS INC. TL Control of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), or other identifier (if CUSIP, ISIN, and ticker are not available) LX198300
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.	N/A 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 U.S. ANESTHESIA PARTNERS INC. TL U.S. ANESTHESIA PARTNERS INC. TL COther identifier (if CUSIP, ISIN, and ticker are not available) LX198300 LX ID Yes O No received from another party.
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be	N/A 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 U.S. ANESTHESIA PARTNERS INC. TL U.S. ANESTHESIA PARTNERS INC. TL COther identifier (if CUSIP, ISIN, and ticker are not available) LX198300 LX ID Yes O No received from another party.
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or Instrument or Instrument or Instrument.	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 U.S. ANESTHESIA PARTNERS INC. TL U.S. ANESTHESIA PARTNERS INC. TL COther identifier (if CUSIP, ISIN, and ticker are not available) LX198300 LX ID Yes O No received from another party. idex.

2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index

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 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).

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.	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.	876250.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.359293057229
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.	Corporate
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the	UNITED STATES OF AMERICA
issuer is organized.	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on	

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

ltem	C 6	Is the	investme	enta F	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).

0 1 0 2 @ 3 O 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 following (fixed, floating, variable, none).

Fixed

ii. Annualized rate.

to be paid in-kind.

10.75000000

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

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 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.	
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?	○ 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 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.	Quest Borrower Limited TL 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_066-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	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.	892810.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.366083234721	
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 O 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.		
 a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among 	ng categories as specified in rule 22e-4 [17 (t investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
		e circumstances listed in the Instructions to Item C.7 is

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	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.	© 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 securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap		
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).		
Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).			
Name of issuer.	Quest Borrower Limited		
Title of issue.	Quest Borrower Limited		
At least one of the following other identifiers			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202066		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	© Yes ○ 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.	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.	1000000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-97190.00000000
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).	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	s:	
Identifier.	ISIN	
ISIN	US01750UAA16	
tem C.2. Amount of each investment.		
Ralance Indicate whether amount is expres	seed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	

currency of investment is not

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

the number of contracts.

Balance	1000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value Report values in LLS dollars. If	0.40070 20000000	

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	-	-
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.385792052921	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	-	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 poeach portfolio investment among the followin classifications, indicate the percentage among the control of th	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. Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than bas reasonably anticipated trade size for each p	e to indicate the percentage amount of a ho e position have differing liquidity features that views; or (3) if the fund chooses to classify the ing it on the sizes it would reasonably anticipation of the position.	de circumstances listed in the Instructions to Item C.7 is lding attributable to multiple classification categories only in the at justify treating the portions separately; (2) if a fund has he position through evaluation of how long it would take to pated trading). In (1) and (2), a fund would classify using the
	ue Measurement). [1/2/3] Report "N/A" if t	easurements fall pursuant to U.S. Generally Accepted 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 hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., 0 1 6 2 0 3 0 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.	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.	8.19829000
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, 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	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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 e 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?	○ 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?

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	CoreLogic Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are 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_776-2000_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.	416905.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.170945588615
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	t or issuer

a 2 a 222p		
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.		
	tfolio investments of open-end management investment companies, provide the liquidity classification(s g categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquid 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	
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 to position have differing liquidity features that justify treating the portions separately; (2) if a fund has liews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to hig 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 t Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	alue hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted e Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i dient).	.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]	○ 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	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]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
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.	CoreLogic Inc.
Title of issue.	CoreLogic Inc.
	<u> </u>

Custom swap Flag Yes ○ No $file: ///C: /Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com~2022-08-17~08-48-13. \\ zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30....~658/711$

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

LX193776

LX ID

At least one of the following other identifiers:

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

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

Identifier.

Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. 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.	2028-06-02	
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.	497500.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-79351.25000000	
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?	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 file:///C:/Users/jbeamish/AppData/Local/Temp1_cimgroup.com 2022-08-17 08-48-13.zip/NPORT-P_5493000K400JV7T0XQ39_2022-06-30... 659/711

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

a brief description.

securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	rs:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_731-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as app	olicable, 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.	121271.80000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.049725667078	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	he following categories (long, short, N/A). For derivatives, respond N/A to this Item an C.11.	id respond to the
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.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund.	Corporate	

Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes @ No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value C 1 @ 2 C 3 C 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

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

Yes No

○ Fixed ○ Floating ● Other

Underlying Performance

Custom swap Flag

Receipts: fixed, floating or other.

Description of Other Receipts

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.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	131282.06000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-9912.72000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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

Item C.1. Identification of investment.

If different from the country where the

corresponds to the country where the

Report the ISO country code that

issuer is organized.

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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?

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.

I/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:

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

following (fixed, floating, variable, none).

ii. Annualized rate.

a. Maturity date.

C Yes C No

C Yes C No

d. Are there any interest payments in arrears or have any coupon payments

c. Currently in default? [Y/N]

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

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.

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	0.0000000
i. Termination or maturity date.	2029-01-24
ii. Upfront payments or receipts	
Upfront payments.	0.0000000
SO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
SO Currency Code.	United States Dollar
v. Notional amount.	1000000.00000000
SO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-63335.00000000
em C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ○ No
p. 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	. Identificatio	n 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	Bausch Health Companies Inc. 1L TLB

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
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.	
	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.	827131.20000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.339152636322
	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.	
a. Liquidity classification information. For potential portfolio investment among the follow classifications, indicate the percentage among the percentage and the percentage are considered to the pe	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) ting categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val net asset value used as the practical exp	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 @ 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not a fidentifier used.
v. Delta (if applicable).	
, , , ,	
Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	Purchase agreements, also provide: © 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 $\boldsymbol{\sigma}$	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerning subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	ng the securities subject to the repurchase a securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
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 re trument, ISIN (if CUSIP is not available), ticl	ference instrument shall include the name of issuer and title of ker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	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 n	oot 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 in Receipts: Reference Asset, Instrument or Inc.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be payments: Reference Asset, Instrument or li		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	

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.	2027-01-31
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.	960000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-123268.80000000
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

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

17/22, 8:53 AM	NPORT-P_5493000K400JV	7T0XQ39_2022-06-30.html
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_773-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	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.	197341.67000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.080916966542	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F	or derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	

Item C.5. Country of investment or issuer.

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

If different from the country where the issuer is organized, also report the ISO 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.

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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 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 expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
, , ,	
Item C.10. For repurchase and reverse re	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.	

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 i. Cleared by central counterparty? [Y/N] If Y, provide the 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 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.	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	€ 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	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1

		_
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-04-05	
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.	221111.11000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-24874.99000000	
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	

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

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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 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.	1171633.81000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.480410720168	
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.	Cong ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely	identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obl	ligation
Issuer type (corporate, U.S. Treasury, U.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 C No	
Item C.7.		
	ng categories as specified in ru	d management investment companies, provide the liquidity classification(s) for ule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ication.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
		a control of the cont

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 une praesioni 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.	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.	8.14300000	
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 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.		
subject 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 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	
c. Is any portion of this investment on loan by the Fund?	○ Yes [®] No	
NPORT-P: Part C: Schedu	ile of Portfolio Investmen	ts
securities in an aggregate amount not exceed in Part C, provided that the securities so list	eding five percent of its total assets as misc ed are not restricted, have been held for no reviously reported by name to the sharehol	formation requested in Part C. A Fund may report information for cellaneous securities in Part D in lieu of reporting those securities at 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 ole 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	:	
Identifier.	Other unique identifier (if ticker and ISIN are n	oot 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 express the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	2000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1910000.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.783166606913	
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 category that most closely identifies the instrument among each of the following:

nom er na tooce and too act types concertin	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 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
5 ,	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	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 • 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2029-03-02
b. Coupon.	

7/22, 8:53 AM	NPORT-P_5493000K400JV7T0XQ39_2022-06-30.html
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	^L Fixed
ii. Annualized rate.	7.50000000
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.	C Yes [®] No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	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 $\boldsymbol{\sigma}$	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:	
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

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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	
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 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_018-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.		or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	989635.56000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.405785090893	
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 O N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.	·	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	

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

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

available). If other identifier provided, indicate the type	of identifier used.		
v. Delta (if applicable).			
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 esecurities may be aggregated in responding to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap		
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).		
Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).			
Name of issuer.	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 ○ 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 paid to another party. Payments: Reference Asset, Instrument or Index

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

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

series trust, report the LEI of the series.	
c. Title of the issue or description of the investment.	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 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_784-2000_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.	573199.57000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.235031812733
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.

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.

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). Item C.9. For debt securities

O	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, 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.	© 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 coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
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
issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer.	
CUSIP, ISIN, and ticker are not available).	strument, 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.	Etrument, ISIN (if CÜSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC
CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue.	Etrument, ISIN (if CÜSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC
CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers.	Estrument, ISIN (if CÜSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC :
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	Caesars Resort Collection LLC Caesars Resort Collection LLC Caesars Resort Collection LLC Collection LLC Other identifier (if CUSIP, ISIN, and ticker are not available)
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	Estrument, ISIN (if CÜSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC : Other identifier (if CUSIP, ISIN, and ticker are not available) LX168784
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.	Estrument, ISIN (if CÜSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC : Other identifier (if CUSIP, ISIN, and ticker are not available) LX168784 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	Estrument, ISIN (if CÜSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC : Other identifier (if CUSIP, ISIN, and ticker are not available) LX168784 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 Receipts: Reference Asset, Instrument or Instrument or Instrument or Instrument.	Estrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC : Other identifier (if CUSIP, ISIN, and ticker are not available) LX168784 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.	Estrument, ISIN (if CÜSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC : Other identifier (if CUSIP, ISIN, and ticker are not available) LX168784 LX ID • Yes • No received from another party. dex. C Fixed • 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	Estrument, ISIN (if CÜSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Caesars Resort Collection LLC Caesars Resort Collection LLC : Other identifier (if CUSIP, ISIN, and ticker are not available) LX168784 LX ID • Yes • No received from another party. dex. C Fixed • Floating • Other Underlying Performance paid to another party.

Payments: Floating rate Index.	SONIA1M IR	_
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2024-12-23	
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.	593798.44000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-17629.87000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan 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 investme	n	t.
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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.	Honor HN Buyer, Inc., Revolver

Is the investment a Restricted Security?

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	ORR-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 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.	128158.41000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.052549417333
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.	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?

Yes ○ No

	-
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amounts.	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).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2027-10-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	0.0000000
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
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
, , ,	or recruitor about.
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 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.	
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 [®] 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?	ule of Portfolio Investments
•	
NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been provided that the securities are	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.
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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 pregistration statement, application, or repor	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
NPORT-P: Part C: Scheduler For each investment held by the Fund and securities in an aggregate amount not exces in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment.	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.
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NPORT-P: Part C: Schedum For each investment held by the Fund and securities in an aggregate amount not exces 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.	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 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. N/A N/A SS Acquisition LLC, Term Loan
NPORT-P: Part C: Schedum For each investment held by the Fund and securities in an aggregate amount not excessin Part C, provided that the securities so list covered by this report, and have not been registration 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).	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 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. N/A N/A SS Acquisition LLC, Term Loan
NPORT-P: Part C: Scheduser of each investment held by the Fund and securities in an aggregate amount not exces in Part C, provided that the securities so list covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers.	its consolidated subsidiaries, disclose the 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. N/A SS Acquisition LLC, Term Loan N/A S:
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NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for beding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public. N/A N/A SS Acquisition LLC, Term Loan N/A Cther unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SS-2000
NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for beding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public. N/A N/A SS Acquisition LLC, Term Loan N/A Cther unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SS-2000
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NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is expre	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reeding 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. N/A SS Acquisition LLC, Term Loan N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used INTERNAL ID
NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is expret the number of contracts.	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for rededing 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. N/A N/A SS Acquisition LLC, Term Loan N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SS-2000 INTERNAL ID ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
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 pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is exprethe number of contracts. Balance	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 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. N/A N/A SS Acquisition LLC, Term Loan N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SS-2000 INTERNAL ID sseed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 3000000.00000000
NPORT-P: Part C: Schedu For each investment held by the Fund and securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or report ltem C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is expret the number of contracts. Balance Units	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 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. N/A N/A SS Acquisition LLC, Term Loan N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SS-2000 INTERNAL ID sseed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 3000000.00000000

2977800.00000000 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. Exchange rate. Percentage value compared to net assets 1.221001844013 of the Fund.

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

Payoff profile.

• Long Short N/A

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

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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

Is the investment a Restricted Security? 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

0102030 N/A

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

expedient).	
tem 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).	Fixed
ii. Annualized rate.	7.86660000
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, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.

b. Does any portion of this investment

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

Item C.12. Securities lending.

C Yes O No

by the Fund?

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 C No

commercial paper, ABS-collateralized

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	e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Sunshine Software Merger Sub 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_193-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	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.	624111.53000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.255907491772	
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 th	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage	Derivative-credit	

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]

8/17/22, 8:53 AM NPORT-P 5493000K400JV7T0XQ39 2022-06-30.html 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 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 O 3 O N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820. Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate.

C Yes C No

C Yes C No

8/17/22, 8:53 AM
e. Is any portion of t kind? [Y/N] Enter "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:

es '	0	No
ì	es/	es C

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 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 repurchas

b. Counterparty.

i. Cleared by central counterparty? [Y/N] If Yes No

C Yes C No

Y, provide the name of the central counterparty.

ii. If N, provide the name and LEI (if any) of counterparty.

c. Tri-party?

~	\/	0	NI.
/	Yes	200	Nσ

d. Repurchase rate.

l l	

e. Maturity date.

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

Item C.11. For derivatives, also provide:

a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

Swap		

b. Counterparty.

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

Counterparty Record: 1

Name of counterparty.

Citibank

LEI (if any) of counterparty.

N/A

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

Name of issuer.

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

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 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.

7 11 7 1		•
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, L	.td.
d. CUSIP (if any).	80349BCB1	
At least one of the following other identifiers): :	
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	80349B	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance	esed in number of shares, principal amo	unt, or other units. For derivatives contracts, as applicable, provide
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.	1887471.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.773929136283	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.		I/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, 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.	Corporate	

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

14		A		4 4	1	•
цет	U.D.	Country	OI IIIV	esument	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?

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

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.

11.06271000

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]	○ Yes ○ 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	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	Durchage agreements, also provide:	
·		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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 6 No	
NPORT-P: Part C: Schedu	le of Portfolio Investments	
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.		
Item C.1. Identification of 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	S_729-2000_1	

identifier used

identifier doca		
Description of other unique identifier.	INTERNAL IDENTIFIER	
tem C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principa	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	373824.58000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.153281114083	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, sh	nort, 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 ide	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
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 O No

Item C.7.

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

iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	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 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 ortion of the position.	amount of a holding attributable to multiple classification categories only in the ity features that justify treating the portions separately; (2) if a fund has es to classify the position through evaluation of how long it would take to sonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair 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.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.	○ 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	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 concerns subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.		
Item C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap		
b. Counterparty.i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).		
Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
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	:		
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			
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 Payments: Reference Asset, Instrument or	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		

Item C.2. Amount of each investment.

17/22, 8:53 AM	NPORT-P_54	93000K400JV7T0XQ39_2022-06-30.html
Balance. Indicate whether amount is express the number of contracts.	ssed 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.	480000.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.196816738910	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, 11.	short, N/A). For derivatives, respond N/A to this Item and respond to 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-	Derivative-credit	
commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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	<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	Aur. 891	
Is the investment a Restricted Security?	© Yes [®] No	
Item C.7.	suffelie investuranta af aucus	Improportion of the comment of the control of the c
	ng categories as specified in ru	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 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]	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, 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).		
C 40. Fan war was hard and war was		
Item C.10. For repurchase and reverse rep		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		1

e. Maturity date.	
f. Provide the following information concernsubject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
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.	Compass Power Generation LLC
Title of issue.	Compass Power Generation LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203156
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	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 Ir	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 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. C Fixed C Floating C 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 or Instrument Instr	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. 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 Fixed Floating Other Floating SONIA1M IR
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread.	received from another party. dex. © Fixed © Floating ® Other Underlying Performance paid to another party. ndex © Fixed ® Floating © Other Floating SONIA1M IR 1.35000000
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates.	received from another party. dex. © Fixed © Floating ® Other Underlying Performance paid to another party. ndex © Fixed ® Floating © Other Floating SONIA1M IR 1.35000000
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates. Payment: Floating Rate Reset Dates Unit.	received from another party. C Fixed C Floating C Other Underlying Performance paid to another party. The fixed Floating C Other Floating SONIA1M IR 1.35000000 Month
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates. Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor.	received from another party. C Fixed C Floating C Other Underlying Performance paid to another party. The fixed Floating C Other Floating SONIA1M IR 1.35000000 Month

,		
i. Termination or maturity date.	2029-04-14	
		I
ii. Upfront payments or receipts		
Jpfront payments.	0.00000000	
SO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
SO Currency Code.	United States Dollar	
v. Notional amount.	500000.00000000	
SO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-5000.00000000	
em C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No	
 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

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

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	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.	20094661.12000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	8.239511814881	
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.	Cong ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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.		
 a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the	ng categories as specified in rule 22e-4 [17 (t investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.		e circumstances listed in the Instructions to Item C.7 is

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A			
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
i. Select the 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	vailable), 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 repurchase agreements, also provide:				
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase			
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No			
ii. If N, provide the name and LEI (if any) of	counterparty.			
c. Tri-party?	○ 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.

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 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:	2022-07-30