UNITED STATES SECURITIES AND EXCHANGE COMMISSION WASHINGTON, DC 20549

FORM NPORT-P Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	
Filer CIK	0001767074
Filer CCC	*****
Filer Investment Company Type	N-2
Is this a LIVE or TEST Filing?	C LIVE C TEST
Would you like a Return Copy?	
Is this an electronic copy of an official filing submitted in paper format?	
Submission Contact Information	
Name	Scott Svensen
Phone	3036232577
E-Mail Address	RegData@alpsinc.com
Notification Information	
Notify via Filing Website only?	
Notification E-mail Address	regdata@alpsinc.com
Series ID	
NPORT-P: Part A: Genera	I Information
Item A.1. Information about the Registran	+
item A. I. imormation about the registran	u.
a. Name of Registrant	CIM Real Assets & Credit Fund
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a. Name of Registrant b. Investment Company Act file number	CIM Real Assets & Credit Fund
a. Name of Registrant b. Investment Company Act file number for Registrant: (e.g., 811)	CIM Real Assets & Credit Fund 811-23425
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 Registr	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. 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. a. Name of Series.	CIM Real Assets & Credit Fund

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a. Date of fiscal year-end.	2022-09-30
b. Date as of which information is reported.	2022-03-31
Item A.4. Final filing	
Does the Fund anticipate that this will be its final filing on Form N PORT?	○ Yes [©] No

NPORT-P: Part B: Information About the Fund

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

ltem B.1. Assets a	and liabilities.	Report amounts	in U.S. dollars	
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certain types of instruments such as, but

not limited to, commodities.

1 3			
tem B.1. Assets and liabilities. Report amounts in U.S. dollars.			
a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	221435659.10		
b. Total liabilities.	15715940.60		
c. Net assets.	205719718.50		
tem B.2. Certain assets and liabilities. Re	port amounts in U.S. dollars.		
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	0.0000000		

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

Amounts payable within one year. Banks or other financial institutions for 0.00000000 borrowings. Controlled companies. 0.00000000 Other affiliates. 0.00000000 Others. 0.00000000 Amounts payable after one year. Banks or other financial institutions for 0.00000000 borrowings. Controlled companies. 0.00000000 Other affiliates. 0.00000000 Others. 0.00000000

d. Payables for investments purchased either (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 0.00000000 other firm commitment basis: (ii) On a standby commitment basis: 0.00000000 e. Liquidation preference of outstanding 0.00000000 preferred stock issued by the Fund. f. Cash and cash equivalents not reported 2111058.70000000 in Parts C and D.

Item B.3. Portfolio level risk metrics.

1 year.

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

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% o point change in interest rates, for each of the	r more of the Fund's net asset value, provide the change in ne following maturities: 3 month, 1 year, 5 years, 10 years, and
Maturity period.		
3 month.	0.0000000	
1 year.	49.82287700	
5 years.	1043.80351400	
10 years.	15163.39845900	
30 years.	1220.00356200	
b. Interest Rate Risk (DV100). For each curr value of the portfolio resulting from a 100 ba and 30 years.	ency for which the Fund had a value of 1% sis point change in interest rates, for each o	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.	4982.56908200	
5 years.	105005.25471400	
10 years.	1487872.64968400	
30 years.	116315.40701600	
c. Credit Spread Risk (SDV01, CR01 or CS0 where the shift is applied to the option adjus maturities: 3 month, 1 year, 5 years, 10 year	of). 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 e and non-investment grade exposures, for each of the following
Investment grade.		
Maturity period.		
3 month.	0.0000000	
1 year.	0.0000000	
5 years.	0.0000000	
10 years.	0.0000000	
30 years.	0.0000000	
Non-Investment grade.		
Maturity period.		
3 month.	0.00000000	

128.81784000

736.18073500

	-	-
10 years.	7911.37804600	
30 years.	490.59482300	
underlying reference asset or assets are del (iii) the notional value of each futures contra	g, but not limited to, total return swaps, inter ot securities or an interest rate; ct for which the underlying reference asset o	est rate swaps, and credit default swaps, for which the or assets are debt securities or an interest rate; and set is an asset described in clause (i),(ii), or (iii).
Report zero for maturities to which the Fund interpolation to approximate exposure to each exposures in the nearest maturity.	has no exposure. For exposures that fall be ch maturity listed above. For exposures outs	etween any of the listed maturities in (a) and (b), use linear ide of the range of maturities listed above, include those
Item B.4. Securities lending.		
a. For each borrower in any securities lending	ng transaction, provide the following informa	tion:
b. Did any securities lending counterparty provide any non-cash collateral?	○ 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.	1.41000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	1.17000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	0.08000000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		
Monthly Total Return Record: 2		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	1.35000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	1.11000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	0.0000000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		
Monthly Total Return Record: 3		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	1.37000000	
Monthly total returns of the Fund for each of the preceding three months – Month 2.	1.13000000	
Monthly total returns of the Fund for each of the preceding three months – Month 3.	0.07000000	
b. Class identification number(s) (if any) of the Class(es) for which returns are reported.		
Monthly Total Return Record: 4		
Monthly total returns of the Fund for each of the preceding three months – Month 1.	1.34000000	
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.	0.04000000	

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.

Asset category.	Credit Contracts
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-34119.63000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-429953.41000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-34383.11000000
Instrument type.	Swap
Monthly net realized gain(loss) – Month 1	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-34119.63000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-429953.41000000
Monthly net realized gain(loss) – Month 3	0.0000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	-34383.11000000
Asset category.	Equity Contracts
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	-793.28000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 2	-46289.78000000
Monthly net realized gain(loss) – Month 3	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 3	28898.16000000
Instrument type.	Swap
Monthly net realized gain(loss) – Month 1	0.00000000
Monthly net change in unrealized appreciation (or depreciation) – Month 1	0.00000000
Monthly net realized gain(loss) – Month 2	0.00000000
Monthly net change in unrealized	0.0000000

25480701.78000000

redeemed or repurchased, including

a. Total net asset value of shares sold

(including exchanges but excluding

exchanges. Month 2

b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.

249199.83000000

c. Total net asset value of shares redeemed or repurchased, including exchanges.

0.00000000

Month 3

a. Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions).

33371963.70000000

b. Total net asset value of shares sold in connection with reinvestments of dividends and distributions.

275151.73000000

c. Total net asset value of shares redeemed or repurchased, including exchanges.

0.00000000

Item B.7. Highly Liquid Investment Minimum information.

a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.

b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.

c. Did the Fund's Highly Liquid Investment O Yes O No O N/A Minimum change during the reporting

Item B.8. Derivatives Transactions.

For portfolio investments of open-end management investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has segregated to cover or pledged to satisfy margin requirements in connection with derivatives transactions that are classified among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]:

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

Classification

period?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

Citibank

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

N/A

c. Title of the issue or description of the investment.

FERTITTA ENTERTAINMENT LLC TLB 1L

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

S_071-2000_1

Description of other unique identifier. INTERNAL IDENTIFIER Item C.2. Amount of each investment. Balance. Indicate whether amount is 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 346544.35000000 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 0.168454610246 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.

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

iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
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 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 to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	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

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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	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Fertitta Entertainment LLC
Title of issue.	Fertitta Entertainment LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202071
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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.	1
Payment: Floating Rate Tenor.	Month

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Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2029-01-29	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	347826.09000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-412.17000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ 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).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 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_227-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	

Item C.2. Amount of each investment.

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Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal a	amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	491757.53000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.239042486342	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short .11.	t, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identi	tifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit	
equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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	Security?	
Is the investment a Restricted Security?	○ Yes ⓒ No	
Item C.7.		
	ing categories as specified in rule 22e	nagement investment companies, provide the liquidity classification(s) fe-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	21/2	

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 accer raine accar ac me practical expr		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the 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 not
v. Delta (if applicable).		
N 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?	○ Yes ○ No	
d. Repurchase rate.		1

e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	g the securities subject to the repurchase 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	rparty (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).	vative or an index, the description of the reference instrument shall include the name of issuer and title of rument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Allied Universal Holdco LLC
Title of issue.	Allied Universal Holdco LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX194227
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	© Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	eceived from another party.
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	aid to another party. dex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000

ii. Termination or maturity date.	2028-05-14
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.	498750.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4498.72000000
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	○ 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.

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.	593313.41000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.288408624280	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short © N/A	
Item C.4. Asset and issuer type. Select the	•	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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	UNITED STATES OF AMERICA	
corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	○ Yes • No	
Item C.7.		
 a. Liquidity classification information. For po each portfolio investment among the followir 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	
b. If attributing multiple classification categorapplicable.		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, 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.	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 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:

23/22, 11.17 1 101	NI OITI-I _0+33000IT+000	V 110/V Q 05_2022-05-01.11tm
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	^L Swap	
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a delissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick	erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	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 no	ot 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 • 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.	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.	598550.72000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2244.56000000
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.

Item C.1. Identification of investment.

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

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

currency of investment is not

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

658426.01000000

Exchange rate.		
Percentage value compared to net assets of the Fund.	0.320059746727	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A).	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	• Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	• Yes O No	
Item C.7.		
 a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage among 	ng categories as specified in rule 22e-4 [17 (nt investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
applicable. 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 process.)	e to indicate the percentage amount of a hole position have differing liquidity features that every energy if the fund chooses to classify the funding it on the sizes it would reasonably anticiportion of the position.	ding attributable to multiple classification categories only in the it justify treating the portions separately; (2) if a fund has ne position through evaluation of how long it would take to pated trading). In (1) and (2), a fund would classify using the easurements fall pursuant to U.S. Generally Accepted
Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	e Measurement). [1/2/3] Report "N/A" if t	he 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.,

0 1 0 2 @ 3 O N/A

net asset value used as the practical

expedient).		
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2033-11-15	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	9.25000000	
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	
	ncluding the name of issuer, title of issue, and currency in which denominated available), ticker (if CUSIP and ISIN are not available), or other identifier (if CU of identifier used	
,	or tabilities about	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multi securities may be aggregated in responding to Items C.10.f.i-iii.	ple securities of an issuer are
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes [®] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ 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).	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 expres 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.	3320000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.613846268217
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
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.	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," provide a brief description

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 corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes No
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for go categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	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).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2029-03-29
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	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	C Yes [®] No

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

C Yes © No

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

C Yes C No

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

C Voc @ No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

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

N/A

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

N/A

c. Title of the issue or description of the investment.

One GI Intermediate LLC, Tranche C Delayed Draw Term Loan

d. CUSIP (if any).

N/A

At least one of the following other identifiers:

Identifier.

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

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

Balance

4/29/22, 11:17 PM

916666.67000000

Units

Principal amount

Description of other units.

Exchange rate.

Payoff profile.

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.

0.435810867590

Long ○ Short ○ N/A

Percentage value compared to net assets of the Fund.

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:

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

Asset 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,"

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

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? 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.

25/645

i. Highly Liquid Investments

ii. Moderately Liquid Investments

N/A	
se to indicate the percentage an	ch of the three circumstances listed in the Instructions to Item C.7 is nount of a holding attributable to multiple classification categories only in the
views; or (3) if the fund choosesing it on the sizes it would reas	y features that justify treating the portions separately; (2) if a fund has so classify the position through evaluation of how long it would take to onably anticipated trading). In (1) and (2), a fund would classify using the
ue Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted ort "N/A" if the investment does not have a level associated with it (i.e.,
C 1 C 2 © 3 C N/A	
2025-12-22	
Fixed	
0.00000000	
○ Yes • No	
○ Yes [©] No	
C Yes © No	
C Yes C No	
C Yes C No	
available), ticker (if CUSIP and	e of issue, and currency in which denominated, as well as CUSIP of ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
purchase agreements, also p	rovide:
○ Repurchase ○ Reverse re	epurchase
○ Yes ○ No	
	pries to the holding, indicate which see to indicate the percentage and the position have differing liquidity views; or (3) if the fund choose sing it on the sizes it would reasportion of the position. value hierarchy in which the ue Measurement). [1/2/3] Repedient). C 1 0 2 0 3 N/A 2025-12-22 Fixed 0.00000000 Yes No Yes No Yes No Yes No including the name of issuer, title

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

are not available). Indicate the type of identifier used

Description of other unique identifier.

S_518-2000_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.

Units

Number of contracts

Description of other units.

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

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

Exchange rate.

1/29/22, 11:1	17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
Percenta of the Fu	ge value compared to net assets nd.	0.080408757704
Item C.3. relevant p	Indicate payoff profile among the 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 pr	ofile.	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:
(e.g., moi other cas repurchase equity-precommodi equity, dederivative structured bond/deb commodi	the (short-term investment vehicle ney market fund, liquidity pool, or sh management vehicle), se agreement, equity-common, eferred, debt, derivative-tity, derivative-credit, derivative-crivative-foreign exchange, e-interest rate, derivatives-other, d note, loan, ABS-mortgage ecurity, ABS-asset backed cial paper, ABS-collateralized of obligation, ABS-other, ity, real estate, other). If "other," is brief description.	Derivative-credit
U.S. government of the contract of the contrac	pe (corporate, U.S. Treasury, ernment agency, U.S. ent sponsored entity, municipal, sovereign, private fund, d fund, other). If "other," provide escription.	Corporate
Item C.5.	Country of investment or issuer.	
correspor	ne ISO country code that nds to the country where the organized.	UNITED STATES OF AMERICA
issuer is country country of the conce	nt from the country where the organized, also report the ISO code that corresponds to the of investment or issuer based on centrations of the risk and c exposure of the investments.	
Item C.6.	Is the investment a Restricted So	ecurity?
Is the inv	estment a Restricted Security?	C Yes ^⑤ No
Item C.7.		
each port	tfolio investment among the followir	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 l	Liquid Investments	
ii. Modera	ately Liquid Investments	
iii. Less L	iquid Investments	
iv. Illiquid	Investments	
Category	1.	N/A
b. If attrib		ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following multiple s liquidate	circumstances: (1) if portions of the 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.
Accounti	Indicate the level within the fair v ng Principles (ASC 820, Fair Valu 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).
hierarchy measurer Generally 7(ASC 82 [1/2/3] Re not have	the level within the fair value in which the fair value ments fall pursuant to U.S. y Accepted Accounting Principles 20, Fair Value Measurement). eport "N/A" if the investment does a level associated with it (i.e., to value used as the practical it).	C 1 C 2 © 3 C N/A

Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	© Yes [©] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
, ,,	
Item C.10. For repurchase and reverse re	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	iterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty	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.	Mjh Healthcare Holdings LLC			
Title of issue.	Mjh Healthcare Holdings LLC			
At least one of the following other identifiers	:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are	not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX201518			
If other identifier provided, indicate the type of identifier used.	LX ID			
Custom swap Flag	• Yes C No			
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.			
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other			
Description of Other Receipts	Underlying Performance			
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.00000000			
ii. Termination or maturity date.	2029-01-28			
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.	166666.67000000	7		

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

NPORT-P: Part C: Schedule of Portfolio Investments

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.	Core & Main LP	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are r	ot available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_426-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount,	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.	411992.18000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.200268687418	

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.

4/29/22, 11:17 PM

b. Does any portion of this investment

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

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									
	Itam	$C \Lambda$	Accet a	nd iccuar type	Soloct the category	v that most closely	, idantifiae tha inc	trument among each	of the following

Asset type (short-term investment vehicle), e.g., movey market fund, liquidly pool, or other cash management, equity-common, repurchase agreement, equity-common, repurchase agreement, equity-common, commodity, derivative-credit, derivative-equity, derivative-oreign exhange, desired bondidebt obligation, ABS-order, commordity, deal exhalge desired, but the commercial paper, ABS-collateralized bondidebt obligation, ABS-order, commordity, derivative-order, and the commercial paper, ABS-collateralized bondidebt obligation, ABS-order, commordity, derivative-order, and the commercial paper, ABS-collateralized bondidebt obligation, ABS-order, order and the commercial paper, ABS-collateralized bondidebt obligation, absolute for the control of the investment a Restricted Security? Is the investment		
U.S. government agency, U.S. governing provide fund, non-U.S. sovereign, private 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. Idifferent from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and econnic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidassification, indicate the percentage amount attributable to each classification. I. Highly Liquid Investments Ii. Moderately Liquid Investments Iii. Less Liquid Investments Iii. Less Liquid Investments Iii. Less Liquid Investments Iii. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in following circumstances: (1) if portions of the position have differing liquidity features that justify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trade size for each portion of the position. In the fair value measurements fall pursuant to U.S. Generally Accompted Teval Paccounting Principles (ASC 420, Fair Value Measurement), 1/12/31 Report "IV/A" if the investment does not have a level associated with it	(e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"	Derivative-credit
Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.5. Is the investment a Restricted Security? Is the investment anong the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquicassifications, indicate the percentage amount attributable to each classification. Is Highly Liquid Investments Ii. Moderately Liquid Investments Iii. Less Liquid Investments Iii. Less Liquid Investments Iv. Illiquid Investment	U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	Corporate
corresponds to the country where the Issuer is organized. If different from the country where the Issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment are investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidassifications, 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	Item C.5. Country of investment or issuer.	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquicassifications, indicate the percentage amount attributable to each classification. Is Highly Liquid Investments Iii. Less Liquid Investments Iiii. Less Liquid Investments Iv. Illiquid Investments Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "NIA" if the investment does not have a level associated with it	corresponds to the country where the	UNITED STATES OF AMERICA
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 each portfolio investment among the following categories as 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 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 following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to seasify the position for low ong it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with if	issuer is 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.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification each portfolio investment among the following categories as 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 iii. 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 following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/12/3] Report "N/A" if the investment does not have a level associated with it	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 each portfolio investment among the following categories as 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 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 following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	Is the investment a Restricted Security?	C Yes 6 No
each portfolio investment among the following categories as 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 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 following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	Item C.7.	
ii. Moderately 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 following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	each portfolio investment among the following	ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit
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 following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	i. Highly 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 following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	ii. Moderately Liquid 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 following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	iii. Less Liquid Investments	
b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	iv. Illiquid Investments	
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	Category.	N/A
Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it		ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it	Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than basis	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
	Accounting Principles (ASC 820, Fair Value)	ie Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt 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).	C 1 © 2 C 3 O N/A

b. Coupon.

a. Maturity date.

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]	○ 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
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not e of identifier used.
v. Delta (if applicable).	
Itam C 40. Far repurehase and reverse res	murahana arraamanta alaa musuida.
Item C.10. For repurchase and reverse real. 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.	Repulciase Reverse repulciase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	nterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if

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Name of issuer.	Core & Amp; Main LP	
Title of issue.	Core & Main LP	
At least one of the following other identifiers	:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot 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 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.	2028-07-27	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	414583.33000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-1554.68000000	

negative number.

		•	
tem	C.12.	Securities	lendina.

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

C Yes @ No

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

C Yes O No

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

C Yes C No

NPORT-P: Part C: Schedule of Portfolio Investments

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

ltem	C 1	Identif	ication	of in	nvest	ment

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		
Ç	ISIN		

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	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.	203150.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.098750864273	

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,

ABS-other

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

CAYMAN ISLANDS			

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

Is the investment a Restricted Security?

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

Category.

applicable.

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

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

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

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

0 1 0 2 @ 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]

C Yes C No

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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

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

ii. Contingent convertible? [Y/N]

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.

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.

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 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 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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

N/A

c. Title of the issue or description of the

LSF9 ATLANTIS HOLDINGS LLC

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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_431-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1245000.01000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.605192355442
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	

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

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

transaction (repurchase, reverse repurchase). Select "repurchase

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

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	LSF9 Atlantis Holdings LLC
Title of issue.	LSF9 Atlantis Holdings 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).	LX203431
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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.	2029-03-29
iii. Upfront payments or receipts	2520 30 20
Upfront payments.	0.0000000
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.	28815.80000000
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	Proofpoint Inc.
investment.	
d. CUSIP (if any).	N/A
At least one of the following other identifier	······································

At least one of the following other identifiers:

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

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

Description of other unique identifier.

Item C.2. Amount of each investment.

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

Balance

Units Number of contracts

Description of other units.

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

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

Exchange rate.

Percentage value compared to net assets of the Fund.

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

Payoff profile. C Long Short N/A

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

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

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

Derivative-credit

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security? C Yes C No

Item C.7.

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

b. Counterparty.

	··· -·· ·· ··· ··· ··· ··· ·· ··· ··· ·· ·· ··· ·- ·
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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? [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	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

 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty.i. Provide the name and LEI (if any) of coun	nterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Proofpoint Inc.
Title of issue.	Proofpoint Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195373
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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.	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.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	714285.72000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3582.14000000	
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.	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

of the Fund.

Item C.2. Amount of each investment.

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

Balance 1.000000000	
Units Number of contracts	
Description of other units.	
Currency. Indicate the currency in which the investment is denominated. United States Dollar	
Value. Report values in U.S. dollars. If 195734.70000000	
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 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.

Percentage value compared to net assets

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

0.095146299745

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Item C.7.

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

c. Tri-party?

	_	_
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate w	hich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquic views; or (3) if the fund choos ing it on the sizes it would rea	amount of a holding attributable to multiple classification categories only in the lity features that justify treating the portions separately; (2) if a fund has es to classify the position through evaluation of how long it would take to asonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Val net asset value used as the practical exp	ue Measurement). [1/2/3] Re	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).	0 1 © 2 0 3 0 N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		7
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	available), ticker (if CUSIP an	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 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 Yes C No

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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.	Applovin Corp.
Title of issue.	Applovin Corp.
At least one of the following other identifiers	c
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	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 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. 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.	1
Payments: Base currency	United States Dollar

Daymente: Amount	
Payments: Amount	0.00000000
ii. Termination or maturity date.	2025-08-15
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
100 0 0 . 1	
ISO Currency Code.	United States Dollar
I Infrant receipte	
Upfront receipts.	0.00000000
ISO Currency Code.	11.7.10.1.0.1
iso currency code.	United States Dollar
iv. Notional amount.	100.155.0000000
iv. Notional amount.	196455.69000000
ISO Currency Code.	USD
ico currency code.	030
v. Unrealized appreciation or depreciation.	000 0500000
Depreciation shall be reported as a	-828.05000000
negative number.	
tem C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [♠] No
h. Dana any namina afahia inyaataana	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [®] No
c. Is any portion of this investment on loan by the Fund?	C Yes O No
DV IIIE FUIIU!	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	AHP Health Partners Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifier	s:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_762-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

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.	287432.38000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.139720383683
Item C.3. Indicate payoff profile among t relevant payoff profile question in Item C	he following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the C.11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select to	he category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issue	or.
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted	Security?
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 am	portfolio investments of open-end management investment companies, provide the liquidity classification(s) for ving categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity nount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
_	
Category.	N/A

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical 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 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 whavailable), 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 no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		

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

tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	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.	AHP Health Partners Inc.
Title of issue.	AHP Health Partners Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196762
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
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

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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.	289604.41000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1113.90000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes [©] No
c. Is any portion of this investment on loan by the Fund?	○ Yes [®] No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	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	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	RTL-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	1147511.55000000
Units	Principal amount

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.	1122878.38000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.545829241935
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	€ Long C Short C N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7. a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) 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
••	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

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

net asset value used as the practical expe	edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 ® 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2027-10-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	7.00000000
c. Currently in default? [Y/N]	C Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
,	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.

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

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

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 6 No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

	t to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Steele Creek Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Steele Creek CLO 2022-1, Ltd.
d. CUSIP (if any).	85816HAC1
At least one of the following other identifier:	S:
Identifier.	ISIN
ISIN	US85816HAC16
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	500000.0000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	3635000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.766967224388
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 3.11.
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 backed security, ABS-asset backed	ABS-other

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]

NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html 4/29/22, 11:17 PM 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. CAYMAN ISLANDS 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 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

23/22, 11.17 1 WI	141 Ott-1 _04000014000 17 TOXQ00_2022-00-01.html
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ 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 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	ule of Portfolio Investments

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

Item C.1. Identification of investment.

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

4/29/22, 11:17 PM NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html At least one of the following other identifiers: Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN S_355-2000_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 149625.75000000 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 0.072732818755 of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. C Long Short N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Derivative-credit (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and

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

economic exposure of the investments.

Is the investment a Restricted Security? C Yes O No

a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo	ng categories as specified in r	ile 22e-4 [17 CFR 270.2		
i. Highly Liquid Investments				
ii. Moderately Liquid Investments				
iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	ich of the three circumst	ances listed in the Instru	ctions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity valiquidate the entire position (rather than basic reasonably anticipated trade size for each position).	e position have differing liquidi views; or (3) if the fund choose ng it on the sizes it would reas	y features that justify tre	eating the portions separa through evaluation of ho	ately; (2) if a fund has
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Rep	fair value measuremer ort "N/A" if the investr	nts fall pursuant to U.S. nent does not have a le	. Generally Accepted evel associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A			
Item C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (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	urchase agreements, also r	rovide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	Repurchase Reverse r			

and receives collateral. Select "reverse

4/29/22, 11:17 PM repurchase agreement" if the Fund is the cash borrower and posts collateral.	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.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?	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
 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.	Acrisure LLC
Title of issue.	Acrisure LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX200355
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be 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.

Floating

SONIA1M IR

Payments: fixed or floating

Payments: Floating rate Index.

NPORT-P: Part C: Schedule of Portfolio Investments

USD

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

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

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

represent reinvestment of cash collateral

Item C.12. Securities lending.

received for loaned securities?

Upfront receipts.

Payment: Floating Rate Tenor Unit.

Payment: Floating Rate Reset Dates Unit.

Month

Month

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 CUCID (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_722-2000_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

the investment is denominated.

Value. Report values in U.S. dollars. If currency of investment is not

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.

0.294368689795

Derivative-credit

605574.44000000

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

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.

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 categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is	
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.	пе
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).	е.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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	
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not identifier used.	ot
v. Delta (if applicable).		
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	

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.	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.	611111.11000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-953.34000000	
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	○ 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.	Medline Industries LP Term Loan
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_398-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	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.	867286.88000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.421586655048	
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	e category that most closely identifies th	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	C Yes [⊙] No	
Item C.7.		
a. Liquidity classification information. For poeach portfolio investment among the followi classifications, indicate the percentage amo	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).

net asset value used as the practical expo	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	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (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, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type		rency in which denominated, as well as CUSIP of ole), 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 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.		
tem C.11. For derivatives, also provide:			
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap		
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).		
Counterparty Record: 1			
Name of counterparty.	Citibank		
LEI (if any) of counterparty.	N/A		
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.	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 C No		
Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.			
Receipts: fixed, floating or other.	© Fixed © Floating [®] Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	© Fixed [®] Floating [©] Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.			
Payments: Base currency	United States Pollar		

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Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-10-21
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
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.	-4978.74000000
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 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	

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

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]	© Yes © No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, ir 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 /ailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not f 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?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	

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

tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP 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	ξ
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192522
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. idex.
Receipts: fixed, floating or other.	© Fixed [©] Floating [®] Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. 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.	2028-02-11

Units

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 in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or 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 Caesars Resort Collection 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 Other unique identifier (if ticker and ISIN S_23-2000_1 are not available). Indicate the type of identifier used Description of other unique identifier. INTERNAL IDENTIFIER Item C.2. Amount of each investment. Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. Balance 1.00000000

Number of contracts

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.	496486.14000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.241341055500
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th .11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes · No
Item C.7.	
 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) 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 category	pries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
J	g,

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical 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	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer ar securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative 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	Cou	ntai	mar	T\/

. Provide the name and LEI	(if anv) 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. 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

	I .
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	497481.10000000
W. Hotorial amount.	497461.10000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-994.96000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan 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	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.	Unified Women?s Healthcare 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_335-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expre the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	1237367.58000000

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

4/29/22, 11:17 PM NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes C No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the Repurchase Reverse repurchase transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If 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).

4/29/22, 11:17 PM NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html 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. Unified Women?s Healthcare LP Title of issue. Unified Women?s Healthcare 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 LX191335 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ● Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. ○ Fixed ○ Floating ○ Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2027-12-20

ISO Currency Code. United States Dollar

0.00000000

0.00000000

United States Dollar

iii. Upfront payments or receipts

Upfront payments.

ISO Currency Code.

Upfront receipts.

/29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
iv. Notional amount.	1246875.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3273.04000000
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 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.
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 expres	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
the number of contracts.	

and mamber of contracte.		
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.	494480.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.240365874309	

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

/29/22, 11:17 PM	NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html
•	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the followiclassifications, indicate the percentage amounts.	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the le position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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

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4/29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
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	Nurshana agreemente, alaa provider
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities 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 the contract of the co			
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 C No		
Description and terms of payments to be receipts: Reference Asset, Instrument or Inc.	received from another party. dex.		
Receipts: fixed, floating or other.	C Fixed C Floating € Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be payments: Reference Asset, Instrument or li	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed Floating Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2028-10-15		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.0000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	500000.00000000		

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-520.00000000
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?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes [®] No

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	to snareholders or otherwise made available to the public.	
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	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 expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	750000.00000000	
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.	713284.82000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.346726519558	

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

Payoff profile.
• Long C Short C N/A

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

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, cother cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other,"
9 /

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

Corporate

Loan

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

Is the investment a Restricted Security?

Yes No

Item C.7.

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

Category.

N/A

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

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

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

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

0102030 N/A

Item C.9. For debt securities

For debt securities, also provide:

2023-02-23

b. Coupon.

a. Maturity date.

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

Fixed

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

C Yes No

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

88/645

Item C.1. Identification of investment.

corresponds to the country where the

If different from the country where the

issuer is organized.

issuer is organized, also report the ISO country code that corresponds to the country of 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:

a. Maturity date.

2026-07-30

b. Coupon.

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

Floating

ii. Annualized rate.

8.39720000

c. Currently in default? [Y/N]

C Yes C No

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

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may

be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.

C Yes O No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No

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

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

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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.	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 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes No
NPORT-P: Part C: Schedu	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.	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 expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000

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	
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, 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.	SRS Distribution Inc.
Title of issue.	SRS Distribution Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195086
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-06-02

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.

a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Owens & Minor 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_169-2000_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	

Balance

the number of contracts.

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.	249687.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.121372662679
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	ne category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issue	G
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 peach portfolio investment among the follow classifications, indicate the percentage among 	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
D. II attributing multiple diasonication catego	should be the freeding, indicate which of the three chearinstances hated in the manualions to item 0.7 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.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
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	Swap

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

h	Counternart	v

. 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. Owens & Minor Inc. Title of issue. Owens & Minor 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 LX202169 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ● Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. C Fixed Floating C Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2029-03-29 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	250000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	3437.50000000
negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment	○ Yes ^⑤ 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	○ Yes • No
and received for loaned securities?	
c. Is any portion of this investment on loan	○ Yes [®] No
by the Fund?	100 140

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 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.	Burlington Coat Factory Warehouse Corp.
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_667-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expre the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	541320.55000000

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

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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]	○ 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.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most	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) rate swaps), warrant, other).

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

/29/22, 11:17 PM Counterparty Record: 1	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
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
issue, as well as CUSIP of the reference ins 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
Name of issuer.	Burlington Coat Factory Warehouse Corp.
Title of issue.	Burlington Coat Factory Warehouse Corp.
At least one of the following other identifiers	Si .
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195667
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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.	2028-06-26
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code	
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000

United States Dollar

ISO Currency Code.

iv. Notional amount.	547250.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3193.20000000	
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?	○ Yes • No	
NPORT-P: Part C: Schedu	lle of Portfolio Investme	nts
securities in an aggregate amount not excee in Part C, provided that the securities so list	eding five percent of its total assets as med are not restricted, have been held for reviously reported by name to the sharel	e information requested in Part C. A Fund may report information for iscellaneous securities in Part D in lieu of reporting those securities not more than one year prior to the end of the reporting period holders of the Fund or to any exchange, or set forth in any lable to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Barings Middle Market Clo Ltd.	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300NSFWDKJE15UK02	
c. Title of the issue or description of the investment.	Barings Middle Market CLO, Ltd. 2021-I	
d. CUSIP (if any).	06761EAA3	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US06761EAA38	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres	sed in number of shares, principal amou	nt, or other units. For derivatives contracts, as applicable, provide

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	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.	1007877.15000000	
Exchange rate.		
Percentage value compared to net assets of the Fund	0.489927342575	7

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 toose und toose taget of too or un	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	• Yes O No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego	pries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
applicable.	U
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
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).	^L Floating
ii. Annualized rate.	8.90400000
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, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
, , ,	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	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

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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.	TricorBraun Holdings Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are no	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_253-2000_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.		
·		1
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	607198.28000000	
Exchange rate.		
Percentage value compared to net assets	0.295158035616	
of the Fund.		
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). \ 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	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 Se	ecurity?
Is the investment a Restricted Security?	C Yes • No
Item C.7.	
a. Liquidity classification information. For poleach portfolio investment among the followir classifications, indicate the percentage amount	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categor applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has riews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
	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
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

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

available). If other identifier provided, indicate the type	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. 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 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.	Tricorbraun Holdings Inc.
Title of issue.	Tricorbraun Holdings Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192253
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. ndex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
	u sid ka su skhan u suku

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

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Payments: fixed, floating or other.	○ Fixed Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate 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.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	621000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-7591.72000000
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? 	C Yes © No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

series trust, report the LEI of the series.	_	_
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 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.	409327.92000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.198973595231	
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 ○ 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?

4/29/22, 11:17 PM NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html 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. 2023-12-15 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. 7.14700000 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:

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

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.	C Yes C No
ii. 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?	C Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes No
NPORT-P: Part C: Schedu	ıle of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	DexKo Global Inc. TLB 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.	
Ralanco Indicato whother amount is every	read in number of charge, principal amount, or other units. For derivatives contracts, as applicable, provide

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

the number of contracts.		
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		-
Currency. Indicate the currency in which	United States Dollar	1

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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.	676883.20000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.329031754921
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes [®] No
Item C.7.	
 a. Liquidity classification information. For potential portfolio investment among the followiclassifications, indicate the percentage among the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	pries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

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

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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]	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?	○ Yes ○ No
d. Repurchase rate.	
d. Reputchase fate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most	Swap
closely represents the investment, selected from among the following (forward, future, option, swaption, swap	

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(including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).

1 // /		
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 restrument, ISIN (if CUSIP is not available), tic	eference instrument shall include the name of issuer and title of ker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	DexKo Global Inc. TLB	
Title of issue.	DexKo Global Inc. TLB	
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).	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 Ir	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate 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.	2028-10-01	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	7

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exchange rate used to calculate value.

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Exchange rate.	
Percentage value compared to net assets of the Fund.	0.285952880107
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes [®] 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.

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.,

0162030 N/A

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net asset value used as the practical expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ 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).	
,	
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:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following	Swap

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

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

0.00000000

United States Dollar

Upfront receipts.

ISO Currency Code.

729/22, 11.17 PW	NPOR1-P_5495000K4003V710AQ59_2022-05-51.11IIIII
iv. Notional amount.	
iv. Notional amount.	595454.55000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4960.13000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ○ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No
NPORT-P: Part C: Schedu	ile of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Diversitech Holdings Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
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 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.	

Percentage value compared to net assets

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.

the investment is denominated.

Exchange rate.

of the Fund.

United States Dollar

50825.83000000

0.024706348215

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Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	:
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes € No
Item C.7. a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among the followiclassifications.	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 © 2 O 3 O 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]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	nurchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ 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	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

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.	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 no	nt available)		
	Other Identifier (II OOOII , 10114, and ticker are no	n 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	€ 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 In	paid to another party. ndex			
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other			
Payments: fixed or floating	Floating			
Payments: Floating rate Index.	SONIA1M IR			
Payments: Floating rate Spread.	1.35000000			
Payment: Floating Rate Reset Dates.	Month			
Payment: Floating Rate Reset Dates Unit.	1			
Payment: Floating Rate Tenor.	Month			
Payment: Floating Rate Tenor Unit.	1			
Payments: Base currency	United States Dollar			
Payments: Amount	0.00000000			
ii. Termination or maturity date.	2028-12-22			
iii. Upfront payments or receipts				
Upfront payments.	0.0000000			
ISO Currency Code.	United States Dollar			
Upfront receipts.	0.00000000			
ISO Currency Code.	United States Dollar			
iv. Notional amount.	51428.57000000			

USD

Item C.2. Amount of each investment.

At least one of the following other identifiers:

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negative number.

by the Fund?

investment. d. CUSIP (if any).

Identifier

ISIN

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

Item C.1. Identification of investment.

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

holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the N/A

ISIN

a. Name of issuer (if any).

represent reinvestment of cash collateral received for loaned securities?

Item C.12. Securities lending.

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

Balance 500000.00000000 Units Principal amount Description of other units. Currency. Indicate the currency in which **United States Dollar** the investment is denominated. Value. Report values in U.S. dollars. If 498388.38000000 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 0.242265731080 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,

ABS-collateralized bond/debt obligation

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

CAYMAN ISLANDS		

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

Is the investment a Restricted Security?

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 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.

8 64129000

.0/22, 11.17 1 101	141 Off-1 _04000014000 7 TO/1400 _2022-00-0 1.11tml
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
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
1	or identifier used.
v. Delta (if applicable).	
tem C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are e securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [€] No
c. Is any portion of this investment on loan by the Fund?	○ Yes [®] No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities

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

Item C.1. Identification of investmen	Item C	2.1.	Identifi	cation	of i	nvest	ment
---------------------------------------	--------	------	----------	--------	------	-------	------

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

c. Title of the issue or description of the investment.	Sunshine Luxembourg VII S.a r.l.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_531-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
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.	961500.40000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.467383684466
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 commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	LUXEMBOURG
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	

a. Select the category that reflects the

Item C.6. Is the investment a Restricted Se	ecurity?				
Is the investment a Restricted Security?	○ Yes ⓒ No				
Item C.7.					
 a. Liquidity classification information. For po each portfolio investment among the following classifications, indicate the percentage amo 	ng categories as specified in r	ule 22e-4 [17 (nt investment comp CFR 270.22e-4]. Fo	anies, provide the 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 categorapplicable.	ries to the holding, indicate wh	nich of the thre	e circumstances lis	sted in the Instructi	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 basi reasonably anticipated trade size for each p	e position have differing liquidi riews; or (3) if the fund choose ng it on the sizes it would reas	ity features tha es to classify th	at justify treating the ne position through	e portions separate evaluation of how	ely; (2) if a fund has long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	e Measurement). [1/2/3] Rep	fair value me port "N/A" if th	easurements fall p he 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]	○ Yes ○ No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	vailable), ticker (if CUSIP and	tle of issue, an I ISIN are not a	nd currency in whic available), or other	h denominated, as identifier (if CUSIF	well as CUSIP of P, ISIN, and ticker are not
v. Delta (if applicable).			1		
Item C.10. For repurchase and reverse rep	purchase agreements, also r	provide:			

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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 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.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Sunshine Luxembourg VII S.a r.l.
Title of issue.	Sunshine Luxembourg VII S.a r.l.
At least one of the following other identifiers:	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193531
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	• Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
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

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Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2026-10-02
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	966482.62000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-7093.98000000
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?	C 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.

Item C.1. Identification of investment.

a. Name of issuer (if any).	Wells Fargo Commercial Mortgage Trust	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Wells Fargo Commercial Mortgage Trust 2021-FCMT	
d. CUSIP (if any).	95003EAL0	

At least one of the following other identifiers:

Identifier.	ISIN	
ISIN	US95003EAL02	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	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.	987558.10000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.480050287449	
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 th
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security	
Issuer type (corporate, U.S. Treasury,	Corporate	
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	Yes ○ No	
Item C.7.		
 a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo 	ng categories as specified in rule 22e-4 [17 (nt investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity

i. Highly Liquid Investments

ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A

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.	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.	6.29700000
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.
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 \circ Yes \circ No Y, provide the name of the central

identifier used

Description of other unique identifier.

INTERNAL ID

Item C.2. Amount of each investment.

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

Balance 1750000.00000000 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 1711593.33000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate.

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Percentage value compared to net assets of the Fund.	0.832002562748
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th 11.
Payoff profile.	● 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 Sc	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 nunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	te to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
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.,	O 1 C 2 © 3 C N/A

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net asset value used as the practical expedient).

Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2025-12-22	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	7.75000000	
c. Currently in default? [Y/N]	○ Yes No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes [®] No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	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	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		1
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
Item C.10. For repurchase and reverse re a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	purchase agreements, also provide: © Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the	A 670 A 670	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	© Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	© Repurchase © Reverse repurchase	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of	© Repurchase © Reverse repurchase © Yes © No counterparty.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party?	© Repurchase © Reverse repurchase © Yes © No counterparty.	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern	© Repurchase © Reverse repurchase © Yes © No counterparty. © Yes © No	agreement (i.e., collateral). If multiple securities of an issuer are
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern	© Repurchase © Reverse repurchase © Yes © No counterparty. © Yes © No	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	© Repurchase © Reverse repurchase © Yes © No counterparty. © Yes © No	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral. b. Counterparty. i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. ii. If N, provide the name and LEI (if any) of c. Tri-party? d. Repurchase rate. e. Maturity date. f. Provide the following information concern subject to the repurchase agreement, those ltem C.11. For derivatives, also provide: ltem C.12. Securities lending. a. Does any amount of this investment represent reinvestment of cash collateral	Repurchase Reverse repurchase Yes No Counterparty. Yes No ing the securities subject to the repurchase e securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are g to Items C.10.f.i-iii.

NPORT-P: Part C: Schedule of Portfolio Investments

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

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 expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	497889.95000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.242023445117
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate

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corresponds to the country where the issuer is organized.	ONTHINIA I DESTREE
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amount	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) 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 applicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
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.	8.32957000
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

C Yes C No

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

	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.			
a Maturity data			
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		
	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		
For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or 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.	CLYDESDALE ACQUISITION HOLDINGS INC.TL 1L		
d. CUSIP (if any).	N/A		
At least one of the following other identifiers	Σ		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used		
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_629-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		

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Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, princ	ipal amount, or other units. For derivatives contracts, as applicable, provide
Balance	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.	562857.15000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.273603888875	
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 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,"	Derivative-credit	
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 rι	d management investment companies, provide the liquidity classification(s) for the 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity cation.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	

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

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

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

-	•	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ 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	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 derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).			
Name of issuer.	Clydesdale Acquisition Holdings Inc.		
Title of issue.	Clydesdale Acquisition Holdings Inc.		
At least one of the following other identifiers:			
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 C No		
Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party.		
Description and terms of payments to be	received from another party.		
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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. 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. 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. idex. Fixed Floating Other 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. idex. Fixed Floating Other Underlying Performance paid to another party. index 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 Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other Floating		
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index.	received from another party. idex. Fixed Floating Other Underlying Performance paid to another party. index 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. idex. C Fixed C Floating Other Underlying Performance paid to another party. index C 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. C Fixed C Floating Other Underlying Performance paid to another party. index C Fixed Floating Other Floating SONIA1M IR 1.35000000		
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates. Payment: Floating Rate Reset Dates Unit.	received from another party. C Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other Floating SONIA1M IR 1.35000000 Month		
1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be Payments: Reference Asset, Instrument or Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates. Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor.	received from another party. C Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other Floating SONIA1M IR 1.35000000 Month		

ii. Termination or maturity date.	2029-03-30	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	571428.58000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	5714.28000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes [®] No	
c. Is any portion of this investment on loan	C Yes 6 No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

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

Item C.2. Amount of each investment.

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

Balance	2500000.00000000
Units	Principal amount

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2473102.28000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.202170748644	
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.	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	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.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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.		
 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 (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 categorapplicable.	ries to the holding, indicate which of the thre	e circumstances listed in the Instructions to Item C.7 is

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 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.	7.25600000
c. Currently in default? [Y/N]	C Yes € No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes [©] No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes [©] No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	icluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	urchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	

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

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or repor	to shareholders of otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	BCPE North Star US Holdco 2 Inc. TL 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	c
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_161-2000_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.	948844.06000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.461231459443
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common,	Derivative-credit

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-04-29 23-16-05.zip/NPORT-P_5493000K400JV7T0XQ39_2022-03-31... 145/645

equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 0 2 6 3 0 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

C Yes C No

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes 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?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	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)

ii. Termination or maturity date.

iii. Upfront payments or receipts

Upfront payments.

ISO Currency Code.

United States Dollar

Upfront receipts. 0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount. 965435.06000000

ISO Currency Code.

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

-11763.82000000

Item C.12. Securities lending.

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

C Yes Ro

b. Does any portion of this investment represent that is treated as a Fund asset

C Yes C No

and received for loaned securities?

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

rogion anon otatomont, approausin, or roport	
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	TGP Holdings III LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_746-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is 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.	307651.60000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.149548911617
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

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

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.

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
	cluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
tem C.10. For repurchase and reverse rep	urchase agreements, also provide.
	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 Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of \boldsymbol{c}	ounterparty.
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).	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
	ivative or an index, the description of the reference instrument shall include the name of issuer and title of rument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	TGP Holdings III LLC
Title of issue.	TGP Holdings III LLC
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195746
If other identifier provided, indicate the type of identifier used.	LX ID

Custom swap Flag	Yes ○ No
Oustonii swap i lag	** Yes ** IVO

1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-06-29	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	320573.93000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-11319.46000000	
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	

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

rogion anon otatornom, apphoanom, or roport	to chareful delegate of carlot whose made at	anable to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	ATHENAHEALTH GROUP INC. 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN	are 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	
the number of contracts.		ount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	100561.59000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.048882815285	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, 11.	N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifi	es the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

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

Itom (^ E	Country	۸f	investme	nt or	iccuar
item (ບ.ວ.	Country	OT	investmei	nt or	issuer.

Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ 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 No

At least one of the following other identifiers:

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

LX202291

ATHENAHEALTH GROUP Inc.

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

ile liut avallable).

Title of issue.

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

Custom swap Flag

LX ID

Yes ○ No

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

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other		
Description of Other Receipts	Underlying Performance		
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.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	101449.28000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-525.37000000		
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No		
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No		
c. Is any portion of this investment on loan by the Fund?	○ 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.	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)	able). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_54-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, or othe	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.	986666.84000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.479617047502	
Item C.3. Indicate payoff profile among the	e following categories (long, short, N/A). For d	erivatives, respond N/A to this Item and respond to the
relevant payoff profile question in Item C. Payoff profile.	C Long C Short O N/A	
, ,	e category that most closely identifies the insti	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.	Corporate	

29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Sci	ecurity?
Is the investment a Restricted Security?	○ Yes [©] No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for 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 position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, 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 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.	Zelis Payments Buyer Inc.	
Title of issue.	Zelis Payments Buyer Inc.	
At least one of the following other identifiers:		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192354	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	• Yes C No	
Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.		
Receipts: Reference Asset, instrument or in		
Receipts: Reference Asset, instrument or in Receipts: fixed, floating or other.		

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.	2026-09-30	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	994974.88000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-5820.60000000	
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).

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 express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	2980000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2273442.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.105116231237
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	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 issuer is organized, also report the ISO country code that corresponds to the country of 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 7(ASC 820, Fair Value Measurement). [1/2/3] 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 No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not

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

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

v. Delta (if applicable).

a. Select the category that reflects the C Repurchase C Reverse repurchase by the Fund?

,	··· • · · · · <u>-</u> · · · · · · · · · · · · · · · · · · ·	
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.		
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
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	C Yes € No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

Item C.1. Identification of investment. 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 East West Manufacturing LLC Delayed TL 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_325-2000_1 are not available). Indicate the type of identifier used Description of other unique identifier. INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

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

Balance	1.00000000	
Units	Number of contracts	
Description of other units.		

Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	94523.81000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.045947860851	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies 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?	○ Yes ^⑤ No	
Item C.7. a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo	ng categories as specified in rule 22e-4 [1]	ent investment companies, provide the liquidity classification(s) fo 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	
b. If attributing multiple classification catego applicable.		ree circumstances listed in the Instructions to Item C.7 is
••	e to indicate the percentage amount of a h	nolding attributable to multiple classification categories only in the

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ 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	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most	D
closely represents the investment, selected from among the following	Swap

•			
	(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).		
	b. Counterparty. i. Provide the name and LEI (if any) of cou		
	Counterparty Record: 1		
	Name of counterparty.		
	LEI (if any) of counterparty.		

nterparty (including a central counterparty). Citibank N/A 3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). East West Manufacturing LLC Name of issuer. Title of issue. East West Manufacturing LLC At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX202325 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. 2026-12-22 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.	95238.10000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-714.28000000
Depreciation shall be reported as a negative number.	
tem C.12. Securities lending.	
•	
a. Does any amount of this investment represent reinvestment of cash collateral	C Yes [®] No
received for loaned securities?	
b. Does any portion of this investment	C Yes © No
represent that is treated as a Fund asset	100 110
and received for loaned securities?	
c. Is any portion of this investment on loan	○ 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.

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

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.	Osmosis Buyer Limited Del T1 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_723-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is 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

137630.56000000

29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.066901977605
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.	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 preach portfolio investment among the follow classifications, indicate the percentage amount of the p	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
manuctions to item C./ Funds may choos	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles C 1 C 2 © 3 C N/A

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

swaps, credit default swaps, and interest

rate swaps), warrant, other).

net asset value used as the practical expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	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.	
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, swaption, but not limited to total return	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 referer trument, ISIN (if CUSIP is not available), ticker if	nce instrument shall include the name of issuer and title of f (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Osmosisuyer Limited Del	
Title of issue.	Osmosisuyer Limited Del	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not av	vailable)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202723	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes © No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
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.	0.0000000	

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.	-216.66000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes € No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	

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

item C.1. identification of investment.		
a. Name of issuer (if any).	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	S :	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	RUMBLEW	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	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.	72118.16000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.035056513068	

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

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Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-equity
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
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 categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity 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.
	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

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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 No
f. For convertible securities, also provide:	
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 control of the control	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	© Repurchase © Reverse repurchase
cash borrower and posts collateral. b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	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).	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 O Put O Call

(put, call). Respond call for warrants.		
ii. Payoff profile, selected from among the following (written, purchased). Respond purchased for warrants.	○ Written Purchased	
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of etrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if	
Name of issuer.	RUMBLEON, INC.	
Title of issue.	RUMBLEON, INC.	
At least one of the following other identifiers	c	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	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.	33.0000000	
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.	-11351.14000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	○ Yes ⊙ No	
NPORT-P: Part C: Schedu	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.	MA Financeco. LLC
invocatione.	
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	S_951-2000_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.	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.	221419.59000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.107631680431	
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	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government agency, 0.3. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO		

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 economic exposure of the investments.

Is the investment a Restricted Security? C Yes © No

Item C.7.

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

i. Highly Liquid Investments

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

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information 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	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.	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 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.	C Fixed Floating C Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1

Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2025-06-05	
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.	222905.25000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3436.08000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [®] No	
c. Is any portion of this investment on loan by the Fund?	○ Yes No	

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

Item C.1. Identification of investment.

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

of the Fund.

Item C.2. Amount of each investment.

Balance.	Indicate whether	amount is expressed	d in number of shares	, principal amount	or other units.	For derivatives contracts,	as applicable,	provide
the numb	er 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.	656933.35000000	
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

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

Corporate

0.319334167278

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 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

c. Tri-party?

···, · · · · · · · · · · · · · · · · ·		·····
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circuit	mstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liquidity features that justify views; or (3) if the fund chooses to classify the posit ing it on the sizes it would reasonably anticipated to	
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 measurer ue Measurement). [1/2/3] Report "N/A" if the inve edient).	ments fall pursuant to U.S. Generally Accepted estment 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]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	,,	ency in which denominated, as well as CUSIP of le), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements. also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	

C Yes C No

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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
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.	Mitchell International Inc. TLB
Title of issue.	Mitchell International Inc. TLB
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).	LX198698
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	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.	
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar

Payments: Amount	0.0000000
ii. Termination or maturity date.	2028-10-15
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
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.	-4733.33000000
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.

a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Brightwood Capital MM CLO 2022-11, LTD Class B LND
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Ticker (if ISIN is not available)
Ticker (if ISIN is not available).	BRWOOD
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

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Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	400000.0000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.944393094238
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes · No
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
• •	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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical 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, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type of the reference instrument, is not a second indicate the second indic	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	urchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of o	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	

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

Item C.11. For derivatives, also provide:

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 report	t 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	S:
Identifier.	ISIN
ISIN	US70469GAC50
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	3750000.00000000
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.	2875125.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.397593298767
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-foreign exchange	ABS-other

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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

IRELAND

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

Is the investment a Restricted Security?

Yes No

Item C.7.

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

Category.

N/A

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

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

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

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

0 1 0 2 @ 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date.

b. Coupon.

i. Select the 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
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	ıle of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Marble Point Clo Xxi Ltd.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Marble Point CLO XXI, Ltd.
d. CUSIP (if any).	56606PAA2

At least one of the following other identifiers	5 :	
Identifier.	ISIN	
ISIN	US56606PAA21	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	2750000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2218975.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.078639916571	
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 the
Payoff profile.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the	e 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, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.		
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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	
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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,		
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.		
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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		
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	CAYMAN ISLANDS	
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	CAYMAN ISLANDS	
other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer Report the ISO country code that corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted S	CAYMAN ISLANDS	

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified 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).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ 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 a of identifier used.

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.

v. Delta (if applicable).

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

i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	Yes U 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 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?	C Yes © No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been pr	s consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for ding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities 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.	Corel Corp.
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_794-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
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.	528282.76000000

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

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

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
	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	\mathbf{x}
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 ○ 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.	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.	2026-07-02
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
opnoni paymonis.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000

United States Dollar

ISO Currency Code.

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 1294067.81000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate.

0.629044128309

Percentage value compared to net assets

of the Fund.

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Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select 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 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 categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has 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 C 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]	○ 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	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	nurchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower 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	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.	PetSmart LLC					
Title of issue.	PetSmart LLC					
At least one of the following other identifiers:						
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)					
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192365					
If other identifier provided, indicate the type of identifier used.	LX ID					
Custom swap Flag	Yes ○ 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	erlying Performance				
2. Description and terms of payments to be payments: Reference Asset, Instrument or li	paid to another party. ndex					
Payments: fixed, floating or other.	○ Fixed Floating Other					
Payments: fixed or floating	Floating					
Payments: Floating rate Index.	SONIA1M IR					
Payments: Floating rate Spread.	1.35000000					
Payment: Floating Rate Reset Dates.	Month					
Payment: Floating Rate Reset Dates Unit.	1					
Payment: Floating Rate Tenor.	Month					
Payment: Floating Rate Tenor Unit.	1					
Payments: Base currency	United States Dollar					
Payments: Amount	0.0000000					
ii. Termination or maturity date.	2028-02-14					
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.	1296498.75000000					
ISO Currency Code.	USD					

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2074.68000000	
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.

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).	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	6	
Identifier.	Other unique identifier (if ticker and ISIN are 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 expres the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable,	provide
Balance	1016949.15000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1014406.78000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.493101384445	

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

JNITED STATES OF AMERICA			

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

Is the investment a Restricted Security?

C Yes O No

Loan

Item C.7.

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

Category. N/A

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

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

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

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

0102030 N/A

Item C.9. For debt securities

For debt securities, also provide:

2029-07-30

b. Coupon.

a. Maturity date.

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

Floating

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

C Yes No

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

issuer is organized, also report the ISO 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 th	ne inve	estment	а	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).

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.

c. Currently in default? [Y/N]

a. Maturity date.

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

to be paid in-kind.

f. For convertible securities, also provide:

C Yes C No

i. Mandatory convertible? [Y/N] ii. Contingent convertible? [Y/N]

C Yes C No

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

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

○ Fixed • Floating ○ Other

Payments: fixed, floating or other.

Payments: fixed or floating

	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate 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.	200000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	250.00000000
Item C.12. Securities lending.	
	6 4 6 4
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes [®] 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.

ment

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

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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_51-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	584175.94000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.283966915889
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	

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

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

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

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

agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
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.	KNS Acquisition Corp.
Title of issue.	KNS Acquisition Corp.
At least one of the following other identifiers	
ldentifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193951
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	© Fixed [©] Floating [®] Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	
Payments: fixed, floating or other.	C Fixed ● Floating C Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1 35000000

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2027-04-16
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.	596250.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-12074.06000000
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?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes [©] No

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

Item C.1. Identification of investment.

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

Asset 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.

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identifier used

Balance

Units

Exchange rate.

of the Fund.

Payoff profile.

the number of contracts

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

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security? C Yes O No

Item C.7.

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

	-			
i. Highly Liquid Investments				
ii. Moderately Liquid Investments				
iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification catego applicable.	ries to the holding, indicate wh	ich of the three circumsta	ances listed in the Instructions t	o 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 justify treates to classify the position	ating the portions separately; (2 through evaluation of how long	2) if a fund has 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.				
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (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	le of issue, and currency ISIN are not available), o	in which denominated, as well or other identifier (if CUSIP, ISIN	as CUSIP of N, 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	epurchase		
b. Counterparty.				

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

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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.	2026-08-03	
iii. Upfront payments or receipts		1
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	792498.10000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-25756.18000000	
tem C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No	
c. Is any portion of this investment on loan by the Fund?	○ Yes No	

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	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	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1073368.47000000	
Exchange rate.		

Percentage value compared to net assets of the Fund.

0.521762560160

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

Payoff profile. C Long C Short N/A

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

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

Derivative-credit

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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 v	which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e position have differing liqui views; or (3) if the fund choo ing it on the sizes it would re	amount of a holding attributable to multiple classification categories only in the idity features that justify treating the portions separately; (2) if a fund has uses to classify the position through evaluation of how long it would take to easonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ue Measurement). [1/2/3] Re	he fair value measurements fall pursuant to U.S. Generally Accepted leport "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]	○ 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 ar	title of issue, and currency in which denominated, as well as CUSIP of nd ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also	o provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the 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 counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	

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 agreement (i.e., collateral). If multiple securities 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.	WW International Inc.	
Title of issue.	WW International Inc.	
At least one of the following other identifiers	d.	
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 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.		
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	

Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-04-13
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1172010.75000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-98628.16000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [®] No
c. Is any portion of this investment on loan by the Fund?	C Yes © No

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 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.	490782.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.238568525943
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.4	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes [®] No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

applicable.

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 € 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
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 a	d currency in which denominated, as well as CUSIP of vailable), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
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.	HUNTER DOUGLAS Inc.
Title of issue.	HUNTER DOUGLAS Inc.
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202552
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	© Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	© Fixed © Floating [®] Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be payments: Reference Asset, Instrument or I	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

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ii. Termination or maturity date.	2029-02-25
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.	500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6717.50000000
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
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).	Trinitas Clo Ltd
 b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. 	5493000JXST1RIX07H55
c. Title of the issue or description of the investment.	Trinitas Clo VIII, Ltd.
d. CUSIP (if any).	89641FAC8
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US89641FAC86
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	2300000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar

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

C 1 C 2 © 3 C N/A

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).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
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:	, 55 5 1 5
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?	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 repor	to snareholders of otherwise ma	ade available to trie 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	3:	
Identifier.	Other unique identifier (if ticker an	d ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	DELMAR	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, princip	oal 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.	15330492.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	7.452125694017	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		hort, 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 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	Real estate	

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

net asset value used as the practical expedient).

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

0 1 0 2 @ 3 O N/A

For debt securities, also provide:

a. Maturity date.

b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

d. 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

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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 re	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are 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
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	2.1.	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

4/29/22, 11:17 PM NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html At least one of the following other identifiers: Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN BLE-2000 are not available). Indicate the type of identifier used Description of other unique identifier. INTERNAL ID Item C.2. Amount of each investment. Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts. Balance 1745625.00000000 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 1660170.42000000 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 0.807005974976 of the Fund. Item C.3. Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item C.11. Payoff profile. Long ○ Short ○ N/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following: Asset type (short-term investment vehicle Loan (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivativecommodity, derivative-credit, derivativeequity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and

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

economic exposure of the investments.

Is the investment a Restricted Security? Yes No

and receives collateral. Select "reverse

a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amount of th	ng categories as specified in r	le 22e-4 [17 CFR 270.22	nt companies, provide the 2e-4]. For portfolio investn	liquidity classification(s) for nents with multiple liquidity
i. Highly Liquid Investments				
ii. Moderately Liquid Investments				
iii. Less Liquid Investments				
iv. Illiquid Investments				
Category.	N/A			
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	ch of the three circumsta	ances listed in the Instruct	tions to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity valiquidate the entire position (rather than basi reasonably anticipated trade size for each position).	e position have differing liquidi riews; or (3) if the fund choose ng it on the sizes it would reas	y features that justify treases to classify the position	ating the portions separate through evaluation of how	tely; (2) if a fund has w long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	e Measurement). [1/2/3] Rep	fair value measuremen ort "N/A" if the investm	ts fall pursuant to U.S. (nent does not have a lev	Generally Accepted rel 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.	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			
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, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	vailable), ticker (if CUSIP and	le of issue, and currency ISIN are not available), o	in which denominated, as or other identifier (if CUSII	s well as CUSIP of P, ISIN, and ticker are not
v. Delta (if applicable).				
Item C.10. For repurchase and reverse rep	urchase agreements, also r	rovide:		
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 r			

repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
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).	La Quinta Mortgage Trust
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	LAQ 2022-LAQ Mortgage Trust
d. CUSIP (if any).	50172LAN0
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US50172LAN01
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	450000.00000000
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	454260.29000000
exchange rate used to calculate value.	

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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.,

net asset value used as the practical expedient)

expedient).		
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.	5.13173000	
c. Currently in default? [Y/N]	C Yes [©] No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
	available), ticker (if CUSIP and ISIN are not ava	surrency in which denominated, as well as CUSIP of illable), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
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 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	

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	Molded Devices, Inc., Revolver
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
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 expres the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	185185.19000000
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.	181874.16000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.088408715181
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," provide a brief description

ltam	C 5	Country	٥f	investment	or	iceuar
цепп	U.D.	Country	OI	mvesument	OF	issuer.

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?	Yes ○ No				
Item C.7.					
a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo	ng categories as specified in ru	ıle 22e-4 [17 C			
i. Highly Liquid Investments					
ii. Moderately Liquid Investments					
iii. Less Liquid Investments					
iv. Illiquid Investments					
Category.	N/A				
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	ich of the three	e circumstances lis	ted 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 ing it on the sizes it would reas	ty features that es to classify th	justify treating the position through	e portions separate evaluation of how	ely; (2) if a fund has long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ıe Measurement). [1/2/3] Rep	fair value mea	asurements fall p le investment do	ursuant to U.S. Ges not have a leve	enerally 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.	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.	7.0000000				
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	○ Yes ^⑤ No				

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

ii. 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.

counterparty.

by the Fund?

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

C Yes O No

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

C Yes @ No

c. Is any portion of this investment on loan

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

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

Citibank N/A

c. Title of the issue or description of the

Redstone HoldCo 2 LP

investment.

N/A

At least one of the following other identifiers:

Identifier.

d. CUSIP (if any).

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

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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	
Itam C.2. Amount of each investment		
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres	sed in number of shares, principal amo	unt, 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.	701285.86000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.340893845817	
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 N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifie	s the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	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?	
In the investment a Postricted Security?	C 1/ C 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
applicable. Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity of the control of the	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	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	○ Yes ○ 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 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 cour	nterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference in CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Redstone HoldCo 2 LP
Title of issue.	Redstone HoldCo 2 LP
At least one of the following other identifiers	5:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX194108
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	© Yes [○] No
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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.

Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2028-04-27
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	715597.82000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-12279.02000000
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).	Madison Park Funding Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Madison Park Funding XLVII, Ltd.
d. CUSIP (if any).	55820GAA4
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US55820GAA40

Item C.2. Amount of each investment.

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

applicable.

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2034-01-19	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	7.70800000	
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	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	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 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?

Asset type (short-term investment vehicle

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.

	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.	1011778 B.C. Unlimited Liability Company
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_929-2000_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	155368.49000000
exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.075524354754
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

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.

CANADA (FEDERAL LEVEL)		

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.
- following (fixed, floating, variable, none).

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

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.

1011778 B.C. Unlimited Liability Company

Title of issue. 1011778 B.C. Unlimited Liability Company At least one of the following other identifiers:

ŭ	
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 In	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	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.	158489.14000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-867.74000000

Item C.12. Securities lending.

a. Does any amount of this investment \circ Yes \circ No

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

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

○ Yes ○ No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	t to shareholders or otherwise made available	e to the public.	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	Citibank		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Pitney Bowes INC.TL		
d. CUSIP (if any).	N/A		
At least one of the following other identifiers):		
Identifier.	Other unique identifier (if ticker and ISIN are 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_439-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, 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.	684889.39000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.332923550058		
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 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		

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

applicable.

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

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

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

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

0 1 0 2 @ 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

- a. Maturity date.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]

C Yes C No

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-04-29 23-16-05.zip/NPORT-P 5493000K400JV7T0XQ39 2022-03-31... 245/645

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid 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 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
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 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.	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)

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

C Yes @ 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	rt to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Mcf Clo Llc
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	MCF CLO VII LLC
d. CUSIP (if any).	55281FAS9
At least one of the following other identifier	's:
Identifier.	ISIN
ISIN	US55281FAS92
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	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.	2519895.38000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.224916793768
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 2.11.
Payoff profile.	© Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	he category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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.	UNITED STATES OF AMERICA	A				
If different from the country where the						
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.						
Item C.6. Is the investment a Restricted Se	ecurity?					
Is the investment a Restricted Security?	Yes ○ No					
Item C.7.						
a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amo	ng categories as specified in r	ule 22e-4 [17 (t investment con CFR 270.22e-4].	npanies, provide For portfolio inve	the liquidity classifica estments with multiple	tion(s) fo
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 thre	e circumstances	listed in the Instr	ructions to Item C.7 is	į
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than basi reasonably anticipated trade size for each p	e position have differing liquidi views; or (3) if the fund choose ing it on the sizes it would rea	ity features tha es to classify th	t justify treating t ne position throug	he portions sepa gh evaluation of h	arately; (2) if a fund ha how long it would take	as e to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Rej	fair value me port "N/A" if t	asurements fall he investment d	pursuant to U.soes not have a	S. Generally Acceptor level associated wit	ed h 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.	2033-07-20					
b. Coupon.						
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating					
ii. Annualized rate.	9.40400000					
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 [®] No					

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:	
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	ile of Portfolio Investments
securities in an aggregate amount not excer in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	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

of the Fund.

ISIN	US670864AA52

Item C.2. Amount of each investment.

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

Balance 500000.00000000 Units Principal amount Description of other units. Currency. Indicate the currency in which United States Dollar the investment is denominated. Value. Report values in U.S. dollars. If 499989.10000000 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 0.243043838308

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

, · · · · · · · · · · · · · · · · ·		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.	ries to the holding, indicate whic	h 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 views; or (3) if the fund chooses ing it on the sizes it would reaso	bunt of a holding attributable to multiple classification categories only in the features that justify treating the portions separately; (2) if a fund has to classify the position through evaluation of how long it would take to nably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair t Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ıe Measurement). [1/2/3] Repo	air value measurements fall pursuant to U.S. Generally Accepted rt "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2033-10-09	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	7.89129000	
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 ^⑤ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
reference instrument, ISIN (if CUSIP is not a available).	available), ticker (if CUSIP and I	of issue, and currency in which denominated, as well as CUSIP of SIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
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 pro	ovide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse rep	ourchase
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	

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

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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?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes No
c. Is any portion of this investment on loan by the Fund?	C Yes No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been p	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.	Atlantic Aviation 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_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, 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.	951846.16000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.462690775070

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Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes [®] No
Item C.7. a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage among the process of the percentage among the percent	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:

4/29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No
f. For convertible securities, also provide:	
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	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. 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:	, 33 3 1 3 2 2
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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

ISO Currency Code.

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

Title of Issue. KRR Apple Biston LLC At least one of the following other identifiers: Control Identifier (if CUSIP, ISIN, and ticker are not evalable)	Name of issuer.	KKR Apple Bidco LLC		
At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and toker are not available). Other identifier provided, indicate the UX100235 If other identifier used. UX100235 If other identifier used. IX ID Statemary Flag Payers Floating and terms of payments to be received from another party. Receipts: Reference Asset, instrument or index. Receipts: Reference Asset, instrument or index. IDescription and terms of payments to be paid to another party. Payments: Receipts Asset, Instrument or index. IDescription and terms of payments to be paid to another party. Payments: Receipts Asset, Instrument or index. Payments: Read or floating or other. Feating Payments: Read or floating or other. Feating Payments: Floating rate Index. SONIATN IR. Payments: Floating rate Spread. I 15000000 Payment: Floating Rate Reset Dates Unit. I Payment: Floating Rate Reset Dates Unit. I Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. I Payments: Base currency United States Dater United States Dater Upfront payments or receipts Upfront payments or receipts Upfront payments or receipts Upfront payments or receipts Upfront receipts. IDescription and terms of payments are receipts United States Dater Upfront receipts. Upfront receipts.	Title of issue.			
Cheer identifier (F CUSIP, ISIN, and ticker are not available)				
Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier provided, indicate the type of identifier provided, indicate the type of identifier used. Custom swap Flag	-			
are not available): Tother Identifier provided, indicate the type of identifier used.		Other Identifier (II COSIP, ISIN, and ticker are not available)		
Custom swap Flag Pyes No 1. Description and terms of payments to be received from another party. Receipts: Rixed. floating or 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: Reference Asset, Instrument or Index Payments: Rixed no floating Payments: fixed or floating Payments: Floating rate Index. SONIATM IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. 1 Payment: Floating Rate Tenor Unit. Intermination or maturity date. ii. Termination or maturity date. 2028-09-22 iii. Upfront payments. 1000000000 150 Currency Code. United States Dollar Upfront receipts. 10000000000 Inded States Dollar United States Dollar Upfront receipts.		LX196235		
1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or 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. Payments: fixed or floating or other. Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Index. SONIA1M IR 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 Upfront payments or receipts Upfront payments. Documency Code. United States Dollar Upfront receipts. Documency Code. United States Dollar United States Dollar United States Dollar Upfront receipts. Documency Code. United States Dollar United States Dollar Upfront receipts. Documency Code. United States Dollar United States Dollar Upfront receipts. Documency Code. United States Dollar	If other identifier provided, indicate the type of identifier used.	LX ID		
Receipts: fixed, floating or 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. Payments: fixed or floating 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. Payment: Floating Rate Tenor Unit. 1 Payments: Amount 0.00000000 ii. Termination or maturity date. 2028-09-22 iii. Upfront payments. G.00000000 ISO Currency Code. United States Dollar United States Dollar United States Dollar United States Dollar	Custom swap Flag	€ Yes © No		
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 C Other Payments: floating rate Index. SONIATM IR Payments: Floating rate Index. SONIATM IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. 1 Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. 1 Payment: Floating Rate Tenor Unit. 1 Payments: Base currency United States Dollar Upfront payments. [0.0000000] III. Termination or maturity date. [0.0000000] ISO Currency Code. United States Dollar	Description and terms of payments to be Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.		
2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. Payments: fixed or floating Payments: Floating rate Index. SONIATM IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor. I Payment: Floating Rate Tenor. United States Dollar Upfront payments or receipts Upfront receipts. United States Dollar Upfront receipts. United States Dollar United States Dollar Upfront receipts. United States Dollar United States Dollar Upfront receipts. United States Dollar Upfront receipts. United States Dollar	Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. Payments: fixed or floating Floating 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. United States Dollar United States Dollar	Description of Other Receipts	Underlying Performance		
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Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. 1 Payments: Base currency United States Dollar Payments: Amount 0.00000000 ii. Termination or maturity date. 2028-09-22 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	Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. 1 Payments: Base currency United States Dollar Payments: Amount 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 United States Dollar Upfront receipts. Upfront Code. United States Dollar	Payment: Floating Rate Reset Dates.	Month		
Payments: Base currency United States Dollar Payments: Amount 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 United States Dollar United States Dollar	Payment: Floating Rate Reset Dates Unit.	1		
Payments: Base currency United States Dollar D.00000000 ii. Termination or maturity date. 2028-09-22 iii. Upfront payments or receipts Upfront payments. D.00000000 United States Dollar Upfront receipts. D.00000000 United States Dollar United States Dollar	Payment: Floating Rate Tenor.	Month		
Payments: Amount 0.00000000 ii. Termination or maturity date. 2028-09-22 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar Upfront receipts. 0.00000000 United States Dollar	Payment: Floating Rate Tenor Unit.	1		
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 United States Dollar	Payments: Base currency	United States Dollar		
iii. Upfront payments or receipts Upfront payments. ISO Currency Code. United States Dollar Upfront receipts. O.00000000 United States Dollar United States Dollar	Payments: Amount	0.0000000		
Upfront payments. ISO Currency Code. United States Dollar Upfront receipts. 0.00000000 ISO Currency Code. United States Dollar	ii. Termination or maturity date.	2028-09-22		
United States Dollar Upfront receipts. United States Dollar United States Dollar	iii. Upfront payments or receipts			
Upfront receipts. ISO Currency Code. United States Dollar	Upfront payments.	0.00000000		
ISO Currency Code. United States Dollar	ISO Currency Code.	United States Dollar		
	Upfront receipts.	0.0000000		
iv. Notional amount. 961538.47000000	ISO Currency Code.	United States Dollar		
	iv. Notional amount.	961538.47000000		

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-7705.13000000
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 C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	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 exprest the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide	
Balance	1.0000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	247500.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.120309322705	

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.
ssuer type (corporate, U.S. Treasury, J.S. government agency, U.S.

erivative-credit			

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

a brief description.

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

D

Item C.7.

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

- reflects the coupon type among the

For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely	

Seattle Spinco Inc.

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.

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 (f OLIOID 10IN and fisher			
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202171		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.			
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2027-02-28		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.0000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	250000.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	0.0000000		

Item C.12. Securities lending.

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

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 snareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Dryden Senior Loan Fund
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Dryden 98 CLO, Ltd.
d. CUSIP (if any).	26248CAC4
At least one of the following other identifier	s:
Identifier.	ISIN
ISIN	US26248CAC47
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	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.	4976317.50000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	2.418979345434
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 z .11.
Payoff profile.	© Long □ Short □ N/A
Item C.4. Asset and issuer type. Select th	ne category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange,	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).

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 No

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

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid 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	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 ar securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	© Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes No
c. Is any portion of this investment on loan by the Fund?	C Yes No
NPORT-P: Part C: Schedu	lle of Portfolio Investments

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

4/29/22, 11:17 PM NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html At least one of the following other identifiers: Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Other unique identifier (if ticker and ISIN S_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 658750.000000000 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 0.320217237707 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.

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

a. Liquidity classification information. For po each portfolio investment among the followir classifications, indicate the percentage amount of th	ng categories as specified in rule	e 22e-4 [17 Cl	investment comp FR 270.22e-4]. Fo	oanies, provide the l or portfolio investm	ilquidity 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 which	ch of the three	circumstances lis	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 viquidate the entire position (rather than basi reasonably anticipated trade size for each position).	e position have differing liquidity views; or (3) if the fund chooses ng it on the sizes it would reaso	features that to classify the	justify treating the position through	e portions separate 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	e Measurement). [1/2/3] Report	air value mea ort "N/A" if the	surements fall pe investment do	oursuant to U.S. G es not have a leve	enerally 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).	C 1 © 2 C 3 C N/A				
Item C.9. For debt securities					
For debt securities, also provide:					
a. Maturity date.					
b. Coupon.					
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).					
ii. Annualized rate.					
c. Currently in default? [Y/N]	○ Yes ○ No				
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No				
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No				
f. For convertible securities, also provide:					
i. Mandatory convertible? [Y/N]	C Yes C No				
ii. Contingent convertible? [Y/N]	C Yes C No				
iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	vailable), ticker (if CUSIP and IS				
v. Delta (if applicable).					
Item C.10. For repurchase and reverse rep	urchase agreements, also pro	ovide:			
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase	C Repurchase C Reverse rep				

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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
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.	Ivanti Software Inc.
Title of issue.	Ivanti Software Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX199508
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ 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.

- 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?

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or 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.	549300DYNZ2DP16BTD37
c. Title of the issue or description of the investment.	VA Gilbert AZ Subordinated Note Lease-Backed Pass-Through Trust
d. CUSIP (if any).	918470AA3
At least one of the following other identifiers:	
Identifier.	ISIN

ISIN US918470AA36

Item C.2. Amount of each investment.

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

Balance 187900.73730000 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 241466.94000000 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 0.117376662655 of the Fund

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

Payoff profile. Long Short N/A

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

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

ABS-mortgage backed security

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security? 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

counterparty.

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

in Illiannial Impression

iv. illiquid investments		
Category	N/A	

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	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]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
reference instrument, ISIN (if CUSIP is not a available).	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
If other identifier provided, indicate the type	oridentiner 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	○ Yes ○ 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.	
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 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).	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.	6317543.62000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	3.070947046818

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Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Real estate
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Private fund
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	Yes ○ No
Item C.7.	
Liquidity classification information. For po- each portfolio investment among the following classifications, indicate the percentage among the control of the control	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 see position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical	O 1 C 2 © 3 C N/A

Item C.9. For debt securities

expedient).

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 No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
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

NPORT-P: Part C: Schedule of Portfolio Investments

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

corresponds to the country where the

issuer is organized.

in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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).	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 the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	300000.0000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	2591850.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.259893810325
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-other
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that	CAYMAN ISLANDS

ii. Contingent convertible? [Y/N]

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If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	te to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
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]	○ 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

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

○ Yes ○ No

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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.	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?	○ 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 agreem securities may be aggregated in responding to Iter	nent (i.e., collateral). If multiple securities of an issuer are ms C.10.f.i-iii.
Item C.11. For derivatives, also provide:		
Item C.12. Securities lending.		
a. Does any amount of this investment	○ Yes ⊙ No	

- 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 @ 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).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	

c. Title of the issue or description of the

Asurion 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

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

S_391-2000_1

Description of other unique identifier.

INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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

iv. Illiquid Investments

Category.

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (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 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).		
tom C 10. For requirehase and reverse re	ourchaea agroomonte, aleo 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.

tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Asurion LLC
Title of issue.	Asurion LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX174391
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	
1. 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 ⑤ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate 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.	196437.65000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1232.63000000
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	is consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	to shareholdere of other mode industrial to the public.
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.
	Northwoods Capital 25, Ltd. 66860WAA7
investment.	66860WAA7
investment. d. CUSIP (if any).	66860WAA7
investment. d. CUSIP (if any). At least one of the following other identifiers	66860WAA7
investment. d. CUSIP (if any). At least one of the following other identifiers Identifier.	[66860WAA7
investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. ISIN Item C.2. Amount of each investment.	[66860WAA7
investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. ISIN Item C.2. Amount of each investment. Balance. Indicate whether amount is expres	[ISIN] US66860WAA71
investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. ISIN Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	G68860WAA7 ISIN US66860WAA71 sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. ISIN Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. Balance	[ISIN] US66860WAA71 sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 2250000.00000000

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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

4	~ ~	-	-1 - 1-4		irities
ITem	1.9	FOL	aent	Seci	irities

expedient).	
tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2034-07-20
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	7.39400000
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]	○ 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 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 e 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?

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 repor	. to snareholders or otherwise ma-	de available 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.	LogMeIn Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	: :	
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	S_343-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	ssed in number of shares, principa	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	683285.49000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.332143897037	
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.	C Long C Short N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ide	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	Derivative-credit	

b. Coupon.

ii. Annualized rate.

c. Currently in default? [Y/N]

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

d. Are there any interest payments in arrears or have any coupon payments

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

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commodity, real estate, other). If "other," provide a brief description.	
Issuer type (corporate, U.S. Treasury,	Corporate
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes [⊙] No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followin classifications, indicate the percentage amo	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the 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 ue 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.	

C Yes C No

C Yes C No

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	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. Balance. Indicate whether amount is expres the number of contracts. Balance	ssed in number of shares, principal amo	ount, 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.	630464.19000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.306467554300	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N	N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identific	es the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	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.	
	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 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 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? [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, 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	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.	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 ○ No	

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

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	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.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	644972.85000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-13657.72000000	
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	

NPORT-P: Part C: Schedule of Portfolio Investments

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

covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or 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 identifiers	:	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	BOCAEQT	
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	580645.16000000	
Units	Number of shares	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	580801.93000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.282326815453	
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 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. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Equity-common 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? Yes ○ No

Item C.7.

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

Category.

N/A

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

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

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

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

0 1 0 2 @ 3 O N/A

C Yes No

C Yes C No

C Yes C No

Item C.9. For debt securities

For debt securities, also provide:

b. Coupon.

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

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1 cimgroup.com 2022-04-29 23-16-05.zip/NPORT-P 5493000K400JV7T0XQ39 2022-03-31... 292/645

4500000.000000000

the number of contracts.

Balance

4/29/22, 11:17 PM 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 4410000.00000000 currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 2.143693386397 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 Payoff profile. LongShortN/A Item C.4. Asset and issuer type. Select the category that most closely identifies the instrument among each of the following:

relevant payoff profile question in Item C.11.

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, 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).	C 1 C 2 © 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2027-02-25	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	7.50000000	
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]	○ Yes No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ⓒ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
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 the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:

Item C.12. Securities lending.

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

C Yes O No

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

C Yes C No

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

equity-preferred, debt, derivative-

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	to shareholders or otherwise made availab	le to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Society Las Olas - 301 SW 1st Avenue Holding	js LLC
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Ticker (if ISIN is not available)	
Ticker (if ISIN is not available).	OLASPU	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
Balance	5231984.34000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5208993.17000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	2.532082586920	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	© Long □ Short □ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies 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),		

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

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

Private fund

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

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 G 3 C N/A

Item C.9. For debt securities

For debt securities, also provide:

2023-09-23

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

8.90000000

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. Is any portion of this investment on loan

by the Fund?

4/29/22, 11:17 PM

to be paid in-kind.

available)

v. Delta (if applicable).

b. Counterparty.

counterparty.

c. Tri-party?

d. Repurchase rate.

e. Maturity date.

c. Currently in default? [Y/N]

kind or if the Fund has the option of

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

transaction (repurchase, reverse repurchase). Select "repurchase

cash borrower and posts collateral.

Y, provide the name of the central

NPORT-P: Part C: Schedule of Portfolio Investments

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

economic exposure of the investments.

,,	=	· · · · · · · · · · · · · · · · · · ·
c. Title of the issue or description of the investment.	ADMI Corp. 1M US L + 3.50	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers:	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_710-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	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.	796813.45000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.387329642394	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). F 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	
government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the		
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and		

NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html 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 kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable).

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

a. Select the category that reflects the

C Repurchase C Reverse repurchase

23/22, 11.17 1 101	141 O(1-1 _04000014000 V 1 0/1000_2022-00-01:11till
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	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.	ADMI Corp.
Title of issue.	ADMI Corp.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195710
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	CONNAMALID

10/22, 11.17 1 W	NI OITI-I _0+30000IT+000171
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-12-23
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	804435.48000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3599.85000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⓒ No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	DG Investment Intermediate Holdings 2, Inc.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Convergint Technologies LLC, Second Lien Term Loan
d. CUSIP (if any).	N/A

At least one of the following other identifiers:

Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN	LX193317
are not available). Indicate the type of identifier used	
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal 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	1002470.24000000
currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.487299052958
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	

a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amount of th	ng categories as specified in ru	e 22e-4 [17 CFR 270.22e-4].	mpanies, provide the liquidity classification(s) for For portfolio investments with multiple liquidity
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate wh	ch 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 valiquidate the entire position (rather than basi reasonably anticipated trade size for each position).	e position have differing liquidi views; or (3) if the fund choose ng it on the sizes it would reas	r features that justify treating to classify the position throu	gh evaluation of how long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	e Measurement). [1/2/3] Rep	air value measurements fa ort "N/A" if the investment o	Il pursuant to U.S. Generally Accepted does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A		
Item C.9. For debt securities			
For debt securities, also provide:			
a. Maturity date.	2029-03-30		
b. Coupon.			
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating		
ii. Annualized rate.	7.50000000		
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]	C Yes C No		
ii. Contingent convertible? [Y/N]	C Yes C No		
iii. Description of the reference instrument, ir reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	vailable), ticker (if CUSIP and	e of issue, and currency in wl SIN are not available), or oth	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	urchase agreements, also p	ovide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender	C Repurchase C Reverse r		

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	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 sees securities may be aggregated in responding to Items C.10.f.i-iii.	curities of an issuer are
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [®] No	
c. Is any portion of this investment on loan by the Fund?	C Yes [®] No	
NPORT-P: Part C: Schedu	ule of Portfolio Investments	
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	I its consolidated subsidiaries, disclose the information requested in Part C. A Fund m eeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public.	eporting those securities he reporting period
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	I its consolidated subsidiaries, disclose the information requested in Part C. A Fund m eeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or security is the same to the shareholders of the fund or to any exchange, or security is the same to the shareholders of the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange, or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fund or to any exchange or security is the fun	eporting those securities he reporting period
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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.	I its consolidated subsidiaries, disclose the information requested in Part C. A Fund m eeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public.	eporting those securities he reporting period
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 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	Lits consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank	eporting those securities he reporting period
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	Lits consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank N/A	eporting those securities he reporting period
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).	l its consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of t previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L	eporting those securities he reporting period
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.	l its consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of t previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L	eporting those securities he reporting period 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 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.	Lits consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L N/A The control of the public of the publ	eporting those securities he reporting period 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 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.	Lits consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L N/A rs:	eporting those securities he reporting period 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 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	Lits consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L N/A The control of the public of the publ	eporting those securities he reporting period 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 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	l its consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of t previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L N/A TS: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier use S_768-2000_1	eporting those securities he reporting period 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. 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.	l its consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of t previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L N/A TS: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier use S_768-2000_1	eporting those securities he reporting period 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 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	l its consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surface to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L N/A rs: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier use S_768-2000_1 INTERNAL IDENTIFIER	eporting those securities he reporting period 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 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.	l its consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of rested are not restricted, have been held for not more than one year prior to the end of t previously reported by name to the shareholders of the Fund or to any exchange, or sert to shareholders or otherwise made available to the public. Citibank N/A Olaplex Inc TL 1L N/A TS: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier use S_768-2000_1 INTERNAL IDENTIFIER essed in number of shares, principal amount, or other units. For derivatives contracts,	eporting those securities he reporting period 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 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 exprethe number of contracts. Balance	l its consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Cittibank N/A Olaplex Inc TL 1L N/A rs: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier use S_768-2000_1 INTERNAL IDENTIFIER essed in number of shares, principal amount, or other units. For derivatives contracts, 1.00000000	eporting those securities he reporting period 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 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	l its consolidated subsidiaries, disclose the information requested in Part C. A Fund meeding five percent of its total assets as miscellaneous securities in Part D in lieu of restricted, have been held for not more than one year prior to the end of the previously reported by name to the shareholders of the Fund or to any exchange, or surt to shareholders or otherwise made available to the public. Cittibank N/A Olaplex Inc TL 1L N/A rs: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier use S_768-2000_1 INTERNAL IDENTIFIER essed in number of shares, principal amount, or other units. For derivatives contracts, 1.00000000	eporting those securities he reporting period set forth in any

United States Dollar

the investment is denominated.

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

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category. N/A

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

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

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

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

0102030 N/A

measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement).

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

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

h	Counternart	v

Provide the name and LEI	(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 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. Olaplex Inc Title of issue. Olaplex 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 LX202768 are not available). If other identifier provided, indicate the LX ID type of identifier used. Custom swap Flag Yes No 1. Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index. Receipts: fixed, floating or other. ○ Fixed ○ Floating ○ Other Description of Other Receipts **Underlying Performance** 2. Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index Payments: fixed, floating or other. C Fixed Floating C Other Payments: fixed or floating Floating Payments: Floating rate Index. SONIA1M IR Payments: Floating rate Spread. 1.35000000 Payment: Floating Rate Reset Dates. Month Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor. Month Payment: Floating Rate Tenor Unit. Payments: Base currency **United States Dollar** Payments: Amount 0.00000000 ii. Termination or maturity date. 2029-02-17 iii. Upfront payments or receipts Upfront payments. 0.00000000 ISO Currency Code. United States Dollar

Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	230769.23000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	288.46000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [♠] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	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

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

	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.	24 Seven, Inc., 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	enT-2000
Description of other unique identifier.	INTERNAL ID
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is exprete the number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1915499.73000000
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	1892420.89000000

[1/2/3] 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.	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]	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
	- Individual design.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [®] No

c. Is any portion of this investment on loan $\ \ \ \ \,$ Yes $\ \ \ \,$ No

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Garda World Security Corporation TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	::
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_657-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. Balance	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.	496250.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.241226268253
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 a brief description

140.00	C E	Cambon	~£	investment	~ =	
пет	U.D.	Country	OI	mvesument	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 corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	N. Committee of the com
If different from the country where the		
issuer is organized, also report the ISO country code that corresponds to the country of 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 r	d management investment companies, provide the liquidity classification(s) foule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity fication.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate w	nich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquid riews; or (3) if the fund choosing it on the sizes it would rea	mount of a holding attributable to multiple classification categories only in the ity features that justify treating the portions separately; (2) if a fund has es to classify the position through evaluation of how long it would take to sonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	e Measurement). [1/2/3] Re	fair value measurements fall pursuant to U.S. Generally Accepted port "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	0 1 0 2 6 3 0 N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in	○ Yes ○ No	

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electing in-kind payment and has elected to be paid in-kind.	
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not e of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
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:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of cour	nterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference in CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Garda World Security Corporation
Title of issue.	Garda World Security Corporation
At least one of the following other identifiers	s:

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

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

LX ID

LX ID

Custom swap Flag

Yes No

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

Identifier.

 Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir 	received from another party. idex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2029-02-01		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	500000.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1250.00000000		
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		

NPORT-P: Part C: Schedule of Portfolio Investments

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 2022-04-29 23-16-05.zip/NPORT-P_5493000K400JV7T0XQ39_2022-03-31... 314/645

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.	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.	
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	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.	2059385.23000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.001063604896
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Loan
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide	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

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

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

- 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

INTERNAL IDENTIFIER

Description of other unique identifier.

Item C.2. Amount of each investment.

ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
1.00000000	
Number of contracts	
United States Dollar	
553615.28000000	
0.269111431824	
ne following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
C Long C Short ® N/A	
ne category that most closely identifies th	e instrument among each of the following:
Derivative-credit Corporate	
Corporate	
r.	
UNITED STATES OF AMERICA	
Security?	
○ Yes ⊙ No	
ortfolio investments of open-end managemer ing categories as specified in rule 22e-4 [17 ount attributable to each classification.	nt investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
	1.00000000 Number of contracts United States Dollar 553615.28000000 0.269111431824 the following categories (long, short, N/A)11. C Long C Short N/A the category that most closely identifies the Derivative-credit Corporate Corporate

Category.	ln/A	

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	

d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Acrisure LLC
Title of issue.	Acrisure LLC
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196604
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	© Fixed [©] Floating [®] Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. 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 Pollar

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Payments: Amount	0.00000000
ii. Termination or maturity date.	2027-02-15
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	556744.18000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2438.55000000
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.	Sovos Brands Intermediate Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifier	s:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_SOV-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Many O.O. Amazont of analytic towards	

Item C.2. Amount of each investment.

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

Balance	1.00000000

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

N/A

iv. Illiquid Investments

Category.

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

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

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

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

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

Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Sovos Brands Intermediate Inc.
Title of issue.	Sovos Brands Intermediate Inc.
At least one of the following other identifiers	:
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 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 I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-06-08

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

Item C.1. Identification of investment.

Units

Description of other units.

Currency. Indicate the currency in which

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 identified	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_93-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
tem 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	1.0000000

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Number of contracts

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.	579906.25000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.281891426951
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th .11.
Payoff profile.	C Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes · No
Item C.7.	
 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) 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 categor	pries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
J	g,

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical 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]	○ 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 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	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.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. 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 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.
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	

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

	_	
n	('OIII	nterparty.

Provide the name and LEI	(if anv) 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. Primary Products Finance LLC TL 1L Primary Products Finance LLC TL 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 LX199193 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. 2028-10-25 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.	583333.33000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2406.25000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	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).	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 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	DTL-2000
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	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	272811.24000000

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

net asset value used as the practical expedient).

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?

expedient).	
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.	1.00000000
c. Currently in default? [Y/N]	○ Yes [®] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ 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
	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 escurities 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	○ Yes O No

C Yes O 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.

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Campus Drv Lease-bckd C
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Campus Drive Secured Lease-Backed Pass-Through Trust
d. CUSIP (if any).	13467UAA0
At least one of the following other identifiers	S:
Identifier.	ISIN
ISIN	US13467UAA07
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	3745536.75160000
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.	3106756.10000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.510188776580
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	ne following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security Corporate
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 corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	● Yes ○ No
Item C.7.	
 a. Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo 	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	the to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 O 2 O 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2058-06-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	6.91200000
c. Currently in default? [Y/N]	C Yes € 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:

29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
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.	○ 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 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	ıle of Portfolio Investments
securities in an aggregate amount not excein Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	

a. Name of issuer (if any).	Citibank	
o. LEI (if any) of issuer. In the case of a nolding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the nvestment.	MH Sub I LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers:		
dentifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN	S 695-2000 1	
are not available). Indicate the type of dentifier used		

Units

INTERNAL IDENTIFIER Description of other unique identifier.

ltom.	\sim	2	Amount	of ood	h invoc	tmant

Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, o	t, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	

Description of other units.

Exchange rate.

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.

United States Dollar

Number of contracts

244575.00000000

0.118887485255

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

Payoff profile. C Long Short N/A

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

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

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

Derivative-credit

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security? C Yes C No

Item C.7.

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical 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 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.
, , ,	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	C Yes C No

Payment: Floating Rate Tenor.

Payment: Floating Rate Reset Dates.

Payment: Floating Rate Reset Dates Unit.

Month

Month

Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2024-09-15
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	246867.16000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2806.86000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [⊙] No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Magenta Buyer LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_37-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

Balance. Indicate whether amount is 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.

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, 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 requirehase and reverse re	ourchaea agroomonte, aleo 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:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	serparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	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.	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	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	© Fixed © Floating [®] Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
	2028-07-27
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.	809792.11000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1727.93000000
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	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
covered by this report, and have not been p	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
covered by this report, and have not been p	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
covered by this report, and have not been p registration statement, application, or report	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Citibank
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Citibank N/A
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Citibank N/A Xperi Holding Corp.
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any).	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Citibank N/A Xperi Holding Corp.
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Citibank N/A Xperi Holding Corp.
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Citibank N/A Xperi Holding Corp. N/A Cother unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Citibank N/A Xperi Holding Corp. N/A Cther unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_248-2000_1
covered by this report, and have not been p registration statement, application, or report Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment.	ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public. Citibank N/A Xperi Holding Corp. N/A Cther unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_248-2000_1

Number of contracts

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.	965371.88000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.469265604210	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	C Yes [⊙] No	
Item C.7. a. Liquidity classification information. For poreach portfolio investment among the following classifications, indicate the percentage among the process of the percentage among the percen	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	
		o circumstances listed in the Instructions to Herr C.7:-
applicable.	nes to the notating, indicate which of the thre	e circumstances listed in the Instructions to Item C.7 is

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

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

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

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
b. Counterparty. i. Provide the name and LEI (if any) of 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.	Xperi Holding Corp.
Title of issue.	Xperi Holding Corp.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX188248
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. idex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1

Payments: Amount

Payments: Base currency

United States Dollar 0.00000000

ii. Termination or maturity date.

iii. Upfront payments or receipts

Upfront payments.

0.00000000

2025-06-01

ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	975000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4753.12000000
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.

the investment is denominated.

currency of investment is not

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

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Charter Next Generation Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_935-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which	United States Dollar

492911.10000000

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denominated in U.S. dollars, provide the exchange rate used to calculate value.	14 G.(1.1 _01000001100007107400_2022 00 01.114111
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.239603234728
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, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	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

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 0 1 @ 2 0 3 0 N/A

N/A

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

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, 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.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return	Swap

b. Counterparty.i. Provide the name and LEI (if any) of count	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.	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 □ 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.	○ Fixed	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.		
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2027-12-01	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	

ISO Currency Code.	United States Dollar
iv. Notional amount.	495000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4046.64000000
tem C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes • No
c. Is any portion of this investment on loan by the Fund?	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).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Diversitech Holdings Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
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 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.	245658.17000000
Exchange rate.	

Percentage value	compared	to net assets
of the Fund		

0.119414012322	
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Item C.3. Indicate payoff profile among the following categor	ies (long, short, N/A). For derivatives	respond N/A to this I	tem and respond to the
relevant payoff profile question in Item C.11.		,	•	•

Payoff profile. C Long C Short N/A

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

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

Derivative-credit		

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

C Yes No

Item C.7.

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

ISO Currency Code.

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.	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 no	t available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX201177	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	Yes ○ No	
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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 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.	2028-12-22	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.00000000	

United States Dollar

248571.43000000

Item C.2. Amount of each investment.

4/29/22, 11:17 PM

ISO Currency Code.

negative number.

by the Fund?

investment.

Identifier.

identifier used

d. CUSIP (if any).

a. Name of issuer (if any).

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

Balance Units Description of other units. Currency. Indicate the currency in which United States Dollar the investment is denominated. Value. Report values in U.S. dollars. If 737450.49000000 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 0.358473410024 of the Fund.

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

Payoff profile. C Long C Short N/A

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

••	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	LUXEMBOURG
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
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	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 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 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	

4/29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
 i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). 	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not 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	nurchase agraements, also provide:
·	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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

Depreciation shall be reported as a

negative number.

ltem	C.12	. Securities	lendina.
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a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

C Yes No

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

C Yes @ No

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

Asset type (short-term investment vehicle

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

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Sitel Worldwide Corp.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_82-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is 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.	679441.14000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.330275165139
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:

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.

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

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.	Tepuroliase Teverse reputoriase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. 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 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.	SITEL WORLDWIDE CORPORATION TL 1L
Title of issue.	SITEL WORLDWIDE CORPORATION TL 1L
At least one of the following other identifiers	:

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Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	t 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 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	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.	2028-08-27	
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.	684000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1138.86000000	

Item C.12. Securities lending.

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

C Yes © No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ 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	t to shareholders or ótherwise made availabl	e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	LSCS Holdings Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are 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_412-2000_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.	346939.25000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.168646570455	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage	Derivative-credit	

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security?

C Yes O No

Item C.7.

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

Category.

N/A

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

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

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

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

C 1 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 No

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

e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind 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 aggregated in responding to itemit C. 15 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).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	LSCS Holdings Inc.
Title of issue.	LSCS Holdings Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX200412
If other identifier provided, indicate the	IXID

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.

-1310.75000000

Item C.12. Securities lending.

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

C Yes @ No

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

C Yes 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).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Bausch Health Companies Inc.	
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_606-2000_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
	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.	999191.49000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.485705258244	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, 11.	N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifi	es the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
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	CANADA (FEDERAL LEVEL)
corresponds to the country where the issuer is organized.	
If different from the country where the	
issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes ○ No
Item C.7.	
a. Liquidity classification information. For poeach portfolio investment among the followi classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity bunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the se position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes C No

Title of issue. Bausch Health Companies Inc.

At least one of the following other identifiers:

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

LX173606

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

LX ID

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

Custom swap Flag Yes No

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

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
Description and terms of payments to be paid to another party. Payments: Reference Asset, Instrument or Index		
Payments: fixed, floating or other.	○ Fixed Floating Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2025-06-01	
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.	1005475.72000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4030.54000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	C Yes [©] No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

- · · · · · · · · · · · · · · · · · · ·		
Item C.1. Identification of investment.		
a. Name of issuer (if any).	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 L	LC
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Ticker (if ISIN is not available)	
	There (i. rent a net a tanaza)	
Ticker (if ISIN is not available).	OLASM	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	10376845.48000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	10337836.12000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	5.025204290273	
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 C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer	Private fund	
Report the ISO country code that	UNITED STATES OF AMERICA	
corresponds to the country where the issuer is organized.	OTTLE OTTLES OF TWILINGS	

If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).

0 1 0 2 6 3 0 N/A

Item C.9. For debt securities

For debt securities, also provide:

a. Maturity date. 2023-10-07

b. Coupon.

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

Fixed

ii. Annualized rate.

1.57000000

c. Currently in default? [Y/N]

C Yes 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 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 O No

f. For convertible securities, also provide:

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.

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

1.00000000

the number of contracts.

Balance

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]	○ 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 a	d currency in which denominated, as well as CUSIP of vailable), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		

f. Provide the following information concerning 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.	Ryan Specialty Group LLC
Title of issue.	Ryan Specialty Group LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX189108
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	C Fixed C Floating € Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

29/22, 11.17 PW	NPORT-P_5493000K400JV7T0XQ39_2022-03-3T.Html
ii. Termination or maturity date.	2027-09-01
iii. Upfront payments or receipts	
Upfront payments.	0.0000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	197500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1316.35000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes [€] No
c. Is any portion of this investment on loan by the Fund?	○ Yes [®] No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for 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).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Ingenovis Health 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_894-2000_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

Number of contracts

Description of other units.

Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	890849.25000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.433040282426	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	C Yes [♠] No	
Item C.7.		
 a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among the	ng categories as specified in rule 22e-4 [17 (nt investment companies, provide the liquidity classification(s) for CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification catego applicable.		e circumstances listed in the Instructions to Item C.7 is
Instructions to Item C 7 Funds	and a finally and a discourance and a superior and a final f	ding attributable to multiple elegation actors as a sub-

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

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

net asset value used as the practical expe	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 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	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	Swap

selected from among 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)	
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A

Counterparty Record: 1	
Name of counterparty.	Citibank

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

Name of issuer.	CCRR Parent Inc.
Title of issue.	CCRR Parent Inc.

At least one of the following other identifiers:

Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX192894
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No

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

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. Payment: Floating Rate Tenor Unit.	Month	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-03-06	
	2020-00-00	

iii. Upfront payments or receipts Upfront payments. 0.00000000

ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	893641.88000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4724.92000000
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.

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

currency of investment is not

a. Name of issuer (if any).	Baart Programs Inc	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300473BJ7030DKO17	
c. Title of the issue or description of the investment.	Baart Programs, Inc.	
d. CUSIP (if any).	05518PAF5	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX195159	
Description of other unique identifier.	EXTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.		
Balance	2189393.94000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	

2156553.03000000

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denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	1.048296704722
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	be following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Payoff profile.	© Long □ Short □ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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 portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.

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

Category. N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles

C 1 C 2 © 3 C N/A

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

net asset value used as the practical	
expedient).	

' '		
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.	9.50000000	
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]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes [®] No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not av	I currency in which denominated, as well as CUSIP of vailable), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the 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 age 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 [©] 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.	Midwest Physician Administrative Services LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_065-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is 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.	723678.40000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.351778820852
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

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

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]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
	cluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of vailable), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	urchase agreements, also provide:

- a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
- C Repurchase C Reverse repurchase

b. Counterparty.

e. Maturity date.

- 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.
- 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			

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.

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

Name of issuer. Midwest Physician Administrative Services LLC Title of issue. Midwest Physician Administrative Services LLC

At least one of the following other identifiers:

Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX193065

are not available).

LX ID

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

Custom swap Flag	Yes ○ No
	162 110

Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate 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.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	731634.93000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-8232.70000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	○ Yes ^② 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 snareholders or otherwise ma	de available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Great Outdoors Group LLC TLB 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and	d ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_647-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.		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.	1496482.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.727437559662	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		hort, 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 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	

to be paid in-kind.

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

Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes No
Item C.7.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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]	○ 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?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	sterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Great Outdoors Group LLC
Title of issue.	Great Outdoors Group 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).	LX200647
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	0.00000000		
ii. Termination or maturity date.	2028-03-06		
iii. Upfront payments or receipts			
Upfront payments.	0.00000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	1500000.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	6482.50000000		
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.

thouse C. A. Indontifications of increasement			
Item C.1. Identification of investment.	I and the second		
a. Name of issuer (if any).	Citibank		
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A		
c. Title of the issue or description of the investment.	Red Planet Borrower LLC		
d. CUSIP (if any).	N/A		
At least one of the following other identifiers			
Identifier.		A constitution to the desire of the officer of	
identinei.	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_240-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide	
Balance	1.00000000		
11.9			
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	493243.80000000		
Exchange rate.		7	
Percentage value compared to net assets of the Fund.	0.239764959623		
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 instrument among each of the following:	
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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		

ii. Contingent convertible? [Y/N]

29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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) fing 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.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 © 2 O 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (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

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.	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						
Overteen seems Florin							
Custom swap Flag	Yes ○ No						
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 paid to another party.Payments: Reference Asset, Instrument or Index						
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other					
Payments: fixed or floating	Floating					
Payments: Floating rate Index.	SONIA1M IR					
Payments: Floating rate Spread.	1.35000000					
Payment: Floating Rate Reset Dates.	Month					
Payment: Floating Rate Reset Dates Unit.	1					
Payment: Floating Rate Tenor.	Month					
Payment: Floating Rate Tenor Unit.	1					
Payments: Base currency	United States Dollar					
Payments: Amount	0.00000000					
ii. Termination or maturity date.	2028-10-02					
iii. Upfront payments or receipts						
Upfront payments.	0.00000000					
ISO Currency Code.	United States Dollar					
Upfront receipts.	0.00000000					
ISO Currency Code.	United States Dollar					
iv. Notional amount.	498750.00000000					
ISO Currency Code.	USD					
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3713.82000000					
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).

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b. LEI (if any) of issuer. In the case of a holding in a fund that is 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	<u>'</u>					
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used					
	, , ,					
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_247-2000_1					
Description of other unique identifier.	INTERNAL IDENTIFIER					
Item C.2. Amount of each investment.						
Balance. Indicate whether amount is expres the number of contracts.	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.	491249.99000000					
Exchange rate.						
Percentage value compared to net assets of the Fund.	0.238795772025					
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th.11.					
Payoff profile.	C Long C Short R N/A					
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:					
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit					
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate					
government 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	C 6	lo.	tha	invoc	tman	٠.	Restricted	Sagur	i4./2
ıτem	C.b.	IS	tne	inves	itmeni	га	Restricted	Secur	ITV ?

Item C.7.

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

Highly Liquid Investments

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

C Yes @ No

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

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

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

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

0102030 N/A

For debt securities, also provide:

a. Maturity date b. Coupon.

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

ii. Annualized rate.

c. Currently in default? [Y/N]

C Yes C No

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

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

C Yes C No

f. For convertible securities, also provide:

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

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

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

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

v. Delta (if applicable)

Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	serparty (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
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).	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 Help/Systems Holdings Inc. Help/Systems Holdings Inc.
issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue.	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc.
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	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc.
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	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc. 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). 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	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc. Other identifier (if CUSIP, ISIN, and ticker are not available) LX195247
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.	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc. Other identifier (if CUSIP, ISIN, and ticker are not available) LX195247 LX ID Yes © 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	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc. Other identifier (if CUSIP, ISIN, and ticker are not available) LX195247 LX ID Yes © 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 In	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc. Other identifier (if CUSIP, ISIN, and ticker are not available) LX195247 LX ID Yes © No received from another party. dex.
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.	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc. Cother identifier (if CUSIP, ISIN, and ticker are not available) LX195247 LX ID Yes © No received from another party. dex. 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	trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if Help/Systems Holdings Inc. Help/Systems Holdings Inc. Cither identifier (if CUSIP, ISIN, and ticker are not available) LX195247 LX ID Yes © No received from another party. dex. 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.	2026-11-19
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	496212.11000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4962.12000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes © No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ 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	Pretium PKG Holdings Inc.

d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_568-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	essed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	273282.80000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.132842297273
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.
Item C.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 R 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 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 Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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 6 2 0 3 0 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none). ii. Annualized rate. c. Currently in default? [Y/N] C Yes C No d. Are there any interest payments in C Yes C No arrears or have any coupon payments been legally deferred by the issuer? [Y/N] e. Is any portion of the interest paid in C Yes C No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind. f. For convertible securities, also provide: i. Mandatory convertible? [Y/N] C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide:

a Calcat the entergory that reflects the

 a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender Repurchase Reverse repurchase

and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Pretium PKG Holdings Inc.
Title of issue.	Pretium PKG Holdings Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX197568
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ 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
	Chachying Ferformance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party.
	paid to another party.
Payments: Reference Asset, Instrument or I	paid to another party. Index
Payments: Reference Asset, Instrument or I Payments: fixed, floating or other.	paid to another party. Index Fixed Floating Other

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Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	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.	280701.75000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6015.44000000
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

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).	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

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ISIN	US50172LAQ32	
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	5000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	5047294.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	2.453480899547	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, sho 11.	rt, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ider	tifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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	LINITED 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 catego applicable.	ries to the holding, indicate whi	ch of the three circu	ımstances listed in tl	he 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 liquidate the entire position (rather than basis reasonably anticipated trade size for each p	e position have differing liquidit views; or (3) if the fund choose: ng it on the sizes it would reas	y features that justif s to classify the pos	y treating the portion ition through evaluat	ns separately; (2) if a fund has tion of how long it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	ie Measurement). [1/2/3] Rep			
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 © 2 ○ 3 ○ N/A			
tem C.9. For debt securities				
For debt securities, also provide:				
a. Maturity date.	2027-03-15			
b. Coupon.				
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating			
ii. Annualized rate.	6.23097000			
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, 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 curr ISIN are not availab	ency in which denon ble), or other identifie	ninated, as well as CUSIP of er (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).				
Item C.10. For repurchase and reverse rep	urchaso agrooments, also n	rovide:		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse re			
b. Counterparty.				
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No			

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

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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 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes No
c. Is any portion of this investment on loan by the Fund?	C Yes 6 No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for eding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ed are not restricted, have been held for not more than one year prior to the end of the reporting period reviously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a	N/A
series trust, report the LEI of the series.	
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	0.044,0000,4
are not available). Indicate the type of identifier used	S_314-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	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.	1199478.29000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.583064325941

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	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?	C Yes 6 No
Item C.7. a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage among the process of the percentage among the percent	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:

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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]	○ 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 C No
ii. 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

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.	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	nt available)
	Other Identifier (ii eden , felly, and teller are its	or 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 Inc.	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed Floating Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-03-31	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	1209913.80000000	

USD

v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-9177.19000000
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?	○ 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	t to shareholders or otherwise mad	e available to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	DERMATOLOGY INTERMEDIATE H	OLDINGS III INC. 1L
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and I	SIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_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	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.	55025.48000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.026747790829	
Item C.3. Indicate navoff profile among th	e following categories (long shr	ort N/Δ) For derivatives, respond N/Δ to this Item and respond to the

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

Payoff profile. C Long C Short N/A

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

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

Derivative-credit

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

Corporate		

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA		

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

Is the investment a Restricted Security?

C Yes O No

LINITED CTATES OF AMEDIC

Item C.7.

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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.
- reflects the coupon type among the

i. Select the category that most closely

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Dermatology Intermediate Holdings III Inc.

Name of issuer.

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 ○ 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	0.0000000		
ii. Termination or maturity date.	2029-03-23		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.0000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	55581.29000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	555.82000000		

Item C.12. Securities lending.

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or report	t 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.	East West Manufacturing LLC TLB 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	s:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_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	e, 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.	649851.19000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.315891541529	
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 res :.11.	pond to the
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,	Derivative-credit	

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-04-29 23-16-05.zip/NPORT-P_5493000K400JV7T0XQ39_2022-03-31... 413/645

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Is the investment a Restricted Security?

C Yes O No

N/A

Item C.7.

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

Category.

•

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

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

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

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

0 1 0 2 @ 3 O N/A

Item C.9. For debt securities

For debt securities, also provide:

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

ASS ASS

- 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).	as rashansi assa.
Itam C 10. For repurchase and reverse ren	hurchase agreements, also provide:
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	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:	, 65 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 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.	East West Manufacturing LLC
Title of issue.	East West Manufacturing LLC
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

Item C.12. Securities lending.

negative number.

Depreciation shall be reported as a

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

C Yes @ No

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.

registration statement, application, or report	to snarenoiders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Gainwell Acquisition 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_433-2000_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.	297000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.144371187247
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

e. Is any portion of the interest paid in

4/29/22, 11:17 PM NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. i. Highly Liquid Investments ii. Moderately Liquid Investments iii. Less Liquid Investments iv. Illiquid Investments Category. N/A b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is applicable. Instructions to Item C.7 Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Indicate the level within the fair value 0102030 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. b. Coupon. i. Select the category that most closely reflects the coupon type among the following (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

5/22, 11.17 1 WI
kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has electe to be paid in-kind.
f. For convertible securities, also provide

electing in-kind payment and has elected to be paid in-kind.	
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, 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).	
2014 (1. 4661.00).	
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.	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.
oucton on up i lug	165 100

Description and terms of payments to be received from another party. Receipts: Reference Asset, Instrument or Index.			
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2027-10-01		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.0000000		
ISO Currency Code.	United States Dollar		
iv. Notional amount.	297000.00000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-668.24000000		
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No		
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes € No		
c. Is any portion of this investment on loan by the Fund?	C Yes € No		

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or repor	t to snareholders or otherwise ma	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.	Virtusa Corporation TL 1L	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and	d ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_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.	ssed in number of shares, principa	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	297937.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.144826904378	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		hort, 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 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 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 So	ecurity?
Is the investment a Restricted Security?	C Yes [®] No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	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 le 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? [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 No

f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse rep	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:		
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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.	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	

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

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. 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.	0.00000000	
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.	937.50000000	
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).	Creative Media & Community Trust Corp	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300X9XL9BLF80OY48	
c. Title of the issue or description of the investment.	Creative Media & Community Trust Corp.	
d. CUSIP (if any).	125525584	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US1255255846	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, o	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.	3005782.56000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.461105713111	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 1 11.	For derivatives, respond N/A to this Item and respond to th
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select 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. Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund,	Equity-common 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 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).

@ 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]

C Yes C No

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

C Yes C No

f. For convertible securities, also provide:

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

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

1 00000000

Balance

- a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	○ Yes ○ No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes [©] No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in wavailable), ticker (if CUSIP and ISIN are not available), or ot of identifier used.	vhich denominated, as well as CUSIP of her identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		
e. Maturity date.		

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

Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Dermatology Intermediate Holdings III Inc.
Title of issue.	Dermatology Intermediate Holdings III Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX203388
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be 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.	C Fixed ● Floating C Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000

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ii. Termination or maturity date.	2029-03-23
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.	297359.89000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2973.60000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes [®] No
NPORT-P: Part C: Schedu	ule of Portfolio Investments
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any to shareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	McAfee Corp. TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	S:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_447-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
	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.	917884.61000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.446182124247	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short © N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies th	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	C Yes [®] No	
Item C.7.		
 a. Liquidity classification information. For poeach portfolio investment among the following classifications, indicate the percentage among 	ng categories as specified in rule 22e-4 [17	nt investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
applicable.	•	ee 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 expe	edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 € 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	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:	
Type of derivative instrument that most closely represents the investment,	Swap

selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	McAfee Corp.
Title of issue.	McAfee Corp.
At least one of the following other identifiers	Σ.
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202447
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or 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 l	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.	
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1

ii. Termination or maturity date.

Payments: Amount

Payments: Base currency

0.00000000

United States Dollar

2029-03-01

iii. Upfront payments or receipts

Upfront payments. 0.00000000

ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	923076.92000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-576.93000000
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?	○ Yes [®] No
c. Is any portion of this investment on loan	○ Yes • No

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

Item C.1. Identification of investment.

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

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.	Prestige Brands 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	C 467 2000 4					
are not available). Indicate the type of identifier used	S_467-2000_1					
Description of other unique identifier.	INTERNAL IDENTIFIER					
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	III TO LOUIS DON'S					
the investment is denominated.	United States Dollar					

254585.63000000

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4/29/22.	- 1	131	١/	PΙV	4

NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html denominated in U.S. dollars, provide the exchange rate used to calculate value. Exchange rate. Percentage value compared to net assets 0.123753635216 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).

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 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 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.	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 not 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								
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								
Payments: fixed, floating or other.	© Fixed [®] Floating [©] Other							
Payments: fixed or floating	Floating							
Payments: Floating rate Index.	SONIA1M IR							
Payments: Floating rate Spread.	1.35000000							
Payment: Floating Rate Reset Dates.	Month							
Payment: Floating Rate 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.	2028-07-03							
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.	255000.00000000				
ISO Currency Code.	USD				
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	860.63000000				
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 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 e to the public.			
Item C.1. Identification of investment.					
a. Name of issuer (if any).	N/A				
h LEL/if any) of issuer. In the cose of 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.	ding in a fund that is a series of 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 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	CAR-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	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	569032.26000000				

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

Exchange rate.

Percentage value compared to net assets	
of the Fund.	

0.276605599185

O O		611 41.		4	/1	- I AI/AN	F 1 1 41		. 41-1-14	4	
item C.3.	Indicate payoff pr	offie among tr	ie tollowing	categories	(iong, s	snort, N/A).	For derivatives,	respona N/A t	o this item and	a respona to t	ne
relevant r	payoff profile que	stion 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.

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

Corporate

Item C.5. Country of investment or issuer.

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

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

UNITED STATES OF AMERICA

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

Item C.7.

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

Category. N/A

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

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

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

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

C 1 C 2 G 3 C N/A

Item C.9. For debt securities

C Yes No

and received for loaned securities?

by the Fund?

c. Is any portion of this investment on loan

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or 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					
b. LEI (if any) of 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).	61034XAA7					
At least one of the following other identifiers	:					
Identifier.	ISIN					
ISIN	US61034XAA72					
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	2050000.00000000					
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.	2049763.43000000					
Exchange rate.						
Percentage value compared to net assets of the Fund.	0.996386464528					
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.					
Payoff profile.	€ Long © Short © N/A					
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:					
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation					
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate					

file:///C:/Users/jbeamish/AppData/Local/Temp/Temp1_cimgroup.com 2022-04-29 23-16-05.zip/NPORT-P_5493000K400JV7T0XQ39_2022-03-31... 442/645

CAYMAN ISLANDS

Report the ISO country code that

ii. Annualized rate.

to be paid in-kind.

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html 4/29/22, 11:17 PM 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 @ 2 0 3 0 N/A hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient). Item C.9. For debt securities For debt securities, also provide: a. Maturity date. 2031-08-20 b. Coupon. i. Select the category that most closely Floating reflects the coupon type among the following (fixed, floating, variable, none).

9.32960000

C Yes O No

C Yes @ No

C Yes @ No

C Yes C No

C Yes C No

	ncluding the name of issuer, title of issue, and currency in which deno available), ticker (if CUSIP and ISIN are not available), or other identifi of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
 i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty. 	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
,	ing the securities subject to the repurchase agreement (i.e., collateral)	. If multiple securities of an issuer are
,	securities may be aggregated in responding to Items C.10.f.i-iii.	
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes [®] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes [®] No	
c. Is any portion of this investment on loan by the Fund?	○ Yes ○ No	
NPORT-P: Part C: Schedu	lle of Portfolio Investments	
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	ts consolidated subsidiaries, disclose the information requested in Pareding five percent of its total assets as miscellaneous securities in Pared are not restricted, have been held for not more than one year prior reviously reported by name to the shareholders of the Fund or to any to shareholders or otherwise made available to the public.	rt D in lieu of reporting those securities to the end 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.	CP Atlas 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	e 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	

,			
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, princ	pal amount, or other units. For deriv	atives 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.	388076.05000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.188643097914		
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, respo	and 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	dentifies the instrument among e	ach of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit		
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate		
Item C.5. Country of investment or issuer			
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA		
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.			
Item C.6. Is the investment a Restricted S	ecurity?		
Is the investment a Restricted Security?	C Yes • No		
Item C.7.			
Liquidity classification information. For po- each portfolio investment among the followi classifications, indicate the percentage amo	ng categories as specified in ru	le 22e-4 [17 CFR 270.22e-4]. For po	
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]	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 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 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.		1

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	
		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.	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 no	ot 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	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	
Pavments: Amount	0.0000000	

ii. Termination or maturity date.	2027-11-23	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	398537.66000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-10461.62000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes No	
c. Is any portion of this investment on loan	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.	Academy Ltd.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_099-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
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.	864099.65000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.420037348048
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted 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) 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 categor	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	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, 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.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are

subject to the repurchase agreement, those 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).	^L 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.	Academy Ltd.
Title of issue.	Academy Ltd.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195099
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
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.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	868437.50000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-8758.84000000
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

tem C. I. Identification of mivestifient.	
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
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	KRR-2000
Description of other unique identifier.	INTERNAL ID
tem C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide

Balance	271739.13000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	

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

ltem	C 9	For	deht	securities

expedient).		
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.	6.25000000	
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]	C Yes [€] No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	○ Yes ○ No	
ii. Contingent convertible? [Y/N]	○ Yes ○ No	
	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	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.		
	ing the securities subject to the repurchase as securities may be aggregated in responding	agreement (i.e., collateral). If multiple securities of an issuer are
Item C.11. For derivatives, also provide:	. 222	,
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 C Yes @ No and received for loaned securities? c. Is any portion of this investment on loan C Yes C No by the Fund?

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 of otherwise ma	de available 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.	Advantage Sales & Darketing	Inc.
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	3:	
Identifier.	Other unique identifier (if ticker and	d ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_465-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	ssed in number of shares, principa	al amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	763461.55000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.371117341384	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, sh.11.	nort, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely ide	entifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed	Derivative-credit	

NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html 4/29/22, 11:17 PM 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 b. Coupon.

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

i. Select the category that most closely 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

/29/22, 11:17 PM	NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes © No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
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

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

Name of issuer.

Advantage Sales & Description of the reference instrument shall include the name of issuer and title of issue 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).

Advantage Sales & Description of the reference instrument shall include the name of issuer and title of issue.

At least one of the following other identifiers:

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

LX199465

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

If other identifier provided, indicate the

I X ID

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.	Autokiniton US Holdings Inc. 12M US L + 4.50
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_607-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts. 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.	1078855.48000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.524429786248
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to th
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate

to be paid in-kind.

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

Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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.	
	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 use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected	C Yes C No

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available).If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	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.	Autokiniton US Holdings Inc.
Title of issue.	Autokiniton US Holdings Inc.
At least one of the following other identifiers	: :
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX193607
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No

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

Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-04-06	
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.	1091682.75000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-16252.78000000	
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.	Arches Buyer Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.		ot available). Indicate the type of identifier used
Tuestimos.	Other unique identifier (if ticker and isnivate in	or available). Indicate the type of identifier dised
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.		
	sed 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.	594928.01000000	
Exchange rate.		٦
Ü		
Percentage value compared to net assets of the Fund.	0.289193478553	
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 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, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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	
tem 6.5. Country of investment or issuer.		

ii. Contingent convertible? [Y/N]

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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) fing 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
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 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]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No

C Yes C No

iii. Description of the reference instrument, 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.	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 O No
1. Description and terms of navments to be	
Receipts: Reference Asset, Instrument or Ir	received from another party. dex.

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.	2027-12-06
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.	603825.38000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6094.10000000
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).

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b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	TGP Holdings III LLC
d. CUSIP (if any).	N/A
At least one of the following other identifiers	: ::
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_747-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	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.	40565.87000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.019718999372
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 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 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.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	serparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	OTT
rianio di dodinorparty.	Citibank
LEI (if any) of counterparty.	N/A
LEI (if any) of counterparty. 3. If the reference instrument is neither a de	
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if TGP Holdings III LLC TGP Holdings III LLC
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if TGP Holdings III LLC TGP Holdings III LLC
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if TGP Holdings III LLC TGP Holdings III LLC
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if TGP Holdings III LLC TGP Holdings III LLC COther identifier (if CUSIP, ISIN, and ticker are not available)
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if TGP Holdings III LLC TGP Holdings III LLC COther identifier (if CUSIP, ISIN, and ticker are not available)
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if TGP Holdings III LLC TGP Holdings III LLC COther identifier (if CUSIP, ISIN, and ticker are not available) LX195747 LX ID Yes © No received from another party.
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if TGP Holdings III LLC TGP Holdings III LLC COther identifier (if CUSIP, ISIN, and ticker are not available) LX195747 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 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 TGP Holdings III LLC TGP Holdings III LLC COther identifier (if CUSIP, ISIN, and ticker are not available) LX195747 LX ID Yes O No received from another party. dex.
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other.	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 TGP Holdings III LLC TGP Holdings III LLC Other identifier (if CUSIP, ISIN, and ticker are not available) LX195747 LX ID Yes O No received from another party. Tixed O Floating Other Underlying Performance
LEI (if any) of counterparty. 3. If the reference instrument is neither a de issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available). Name of issuer. Title of issue. At least one of the following other identifiers Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. Custom swap Flag 1. Description and terms of payments to be Receipts: Reference Asset, Instrument or In Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be	N/A rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if TGP Holdings III LLC TGP Holdings III LLC Other identifier (if CUSIP, ISIN, and ticker are not available) LX195747 LX ID Yes O No received from another party. Example of the country in the party of the country in the party of the country in the party. Underlying Performance

Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-06-29
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.	42269.77000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1492.55000000
Item C.12. Securities lending.	
a. Does any amount of this investment	CVCCON
represent reinvestment 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).	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

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

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

Is the investment a Restricted Security?

C Yes 6 No

Item C.7.	
a. Liquidity classification information. For 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) fo ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the 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 le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., dient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2026-06-26
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	8.94943000
c. Currently in default? [Y/N]	C Yes • No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	© Yes [®] No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, 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

Repurchase Reverse repurchase

Description of other units.

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 e securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes · No
c. Is any portion of this investment on loan by the Fund?	○ 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 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 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.
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p registration statement, application, or repor	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p registration statement, application, or repor Item C.1. Identification of investment.	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.
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been pregistration statement, application, or repor Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the	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. Citibank
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.	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. Citibank N/A
securities in an aggregate amount not exce in Part C, provided that the securities so lis covered by this report, and have not been p registration statement, application, or repor Item C.1. Identification of investment. a. Name of issuer (if any). b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment.	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 it to shareholders or otherwise made available to the public. Citibank N/A Rough Country LLC 1L
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).	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 it to shareholders or otherwise made available to the public. Citibank N/A Rough Country LLC 1L
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 identifiers.	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 it to shareholders or otherwise made available to the public. Citibank
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 identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of	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 it to shareholders or otherwise made available to the public. Citibank N/A Rough Country LLC 1L N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
securities in an aggregate amount not excein Part C, provided that the securities so 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	reding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities ted are not restricted, have been held for not more than one year prior to the end of the reporting period previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any it to shareholders or otherwise made available to the public. Citibank N/A Rough Country LLC 1L N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_65-2000_1
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 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 it to shareholders or otherwise made available to the public. Citibank N/A Rough Country LLC 1L N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_65-2000_1
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 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	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 Rough Country LLC 1L N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_65-2000_1 INTERNAL IDENTIFIER
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 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 expretent 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 Rough Country LLC 1L N/A S: Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used S_65-2000_1 INTERNAL IDENTIFIER sseed 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

29/22, 11:17 PM	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1254372.66000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.609748384426
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. a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage among the followiclassifications.	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.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is

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

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

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

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).

(forward, future, option, swaption, swap (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]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the	Repurchase Reverse repurchase
repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those ltem C.11. For derivatives, also provide:	e securities may be aggregated in responding to Items C.10.f.i-iii.
a. Type of derivative instrument that most	Curan
closely represents the investment, selected from among the following	Swap

4/29/22, 11:17 PM NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html 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). 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. Rough Country LLC TL 1L Rough Country LLC TL 1L Title of issue. At least one of the following other identifiers: Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker LX196465 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. 2028-07-26

iii. Upfront payments or receipts

Upfront payments. 0.00000000

ISO Currency Code. United States Dollar

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1268612.84000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	-11068.65000000
Depreciation shall be reported as a negative number.	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ 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 repo	rt to snareholders 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.	Aegion Corp.
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_AGC-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	436296.33000000

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

29/22, 11.17 PIVI	NPORT-P_3493000K4003V7T0XQ39_2022-03-3T.Htflll
net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the 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.
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).

/29/22, 11:17 PM Counterparty Record: 1	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
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.	Aegion Corp.
Title of issue.	Aegion Corp.
At least one of the following other identifiers	Σ:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	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 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. Index
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-05-17
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000

United States Dollar

ISO Currency Code.

820833 33000000

0.399005664593

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

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

Percentage value compared to net assets

currency of investment is not

Exchange rate.

of the Fund.

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	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	© Long C Short C N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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- each portfolio investment among the following classifications, indicate the percentage among 	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valuet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A

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

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).	Fixed
ii. Annualized rate.	8.00000000
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.	○ Yes ⓒ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes ⑤ 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 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.	905118.18000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.439976384665
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 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

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 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
	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity of the control of th	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to inig 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]	○ 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, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of

available). If other identifier provided, indicate the type	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of 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.	Athletico Physical Therapy
Title of issue.	Athletico Physical Therapy
At least one of the following other identifiers	: :
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202374
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance

Payments: Reference Asset, Instrument or I	ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
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.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	909090.91000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	572.72000000
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). Regatta li Funding Lp

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.	549300K4VRY4OIWYX443
c. Title of the issue or description of the investment.	Regatta Funding LP 2013-2A
d. CUSIP (if any).	75885XAG4
At least one of the following other identifiers:	
Identifier.	ISIN
ISIN	US75885XAG43
Item C.2. Amount of each investment. Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	400000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	384541.76000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.186925085647
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.1	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and	

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

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	C 1 €
not have a level associated with it (i.e., net asset value used as the practical expedient).	
tem C.9. For debt securities	
For dobt acquition, also provide:	

0	1	0	2	0	2	0	NI/A

For debt securities, also provide:

a. Maturity date. 2029-01-15

b. Coupon.

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

ii. Annualized rate.

to be paid in-kind.

7.19129000

c. Currently in default? [Y/N]

C Yes O No

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

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

C Yes O No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

C Yes C No

ii. Contingent convertible? [Y/N]

C Yes C No

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

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

v. Delta (if applicable).

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

a. Select the category that reflects the

C Repurchase C Reverse repurchase

Balance

Units

Description of other units.

29/22, 11.17 FW	14FON1-F_3493000N4003V7T0XQ39_2022-03-31.11(11)
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are a securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
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

1.00000000

Number of contracts

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or 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 McGraw-Hill Education Inc. 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_470-2000_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.

, · · · · · · · · · · · · · · · · ·	· · · · · · · · - · · · · · · · · · · ·
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1144714.74000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.556443858832
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	○ Yes • No
	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	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
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse 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:	
a. Type of derivative instrument that most closely represents the investment,	Swap
selected from among the following	

(forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	
b. Counterparty. i. Provide the name and LEI (if any) of coun	iterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a desissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	McGraw-Hill Education Inc.
Title of issue.	McGraw-Hill Education Inc.
At least one of the following other identifiers	S:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196470
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	© Yes [○] No
Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. ndex.
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. 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 Poller

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

Payments: Amount

Upfront payments. 0.00000000

0.00000000

2028-07-28

ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1155000.02000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation.	1264.73000000
Depreciation shall be reported as a negative number.	
G	
tem C.12. Securities lending.	
a. Does any amount of this investment	C Yes [©] No
represent reinvestment of cash collateral received for loaned securities?	
. 5	A_1 N21
b. Does any portion of this investment represent that is treated as a Fund asset	○ Yes • No
and received for loaned securities?	
c. Is any portion of this investment on loan	C. Ver G. Ne
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.

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

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.	Madison IAQ 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_492-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is exprete 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

644975.48000000

/29/22, 11:17 PM	NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html
denominated in U.S. dollars, provide the exchange rate used to calculate value.	14 G.K. 1 _01000001(100001 10)Aq00_2022 00 01.114111
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.313521467316
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short € N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted S	ecurity?
Is the investment a Restricted Security?	© Yes [®] No
Item C.7.	
Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amount of the	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	

ii. Moderately Liquid Investments

iii. Less Liquid Investments

iv. Illiquid Investments

Category.

N/A

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

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

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

Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 0 1 @ 2 0 3 0 N/A

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

swaps, credit default swaps, and interest

rate swaps), warrant, other).

net asset value used as the practical expedient).	
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide;
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
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	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.	Madison IAQ LLC		
Title of issue.	Madison IAQ LLC		
At least one of the following other identifiers			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX195492		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed Floating Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.			
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.			
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-06-21		
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.	653414.33000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3311.94000000
tem C.12. Securities lending.	
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes No
c. Is any portion of this investment on loan by the Fund?	○ 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).	Citibank		
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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	:		
Identifier.	Other unique identifier (if ticker and ISIN are not	available). Indicate the type of identifier used	
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_282-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, o	r other units. For derivatives contracts, as applicable, provide	
Balance	1.00000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in which the investment is denominated.	United States Dollar		
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1194134.67000000		
Exchange rate.			

Percentage value	compared	to net assets
of the Fund		

0.580466801484	

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item C.S.	Indicate payoff p	profile amond t	ne tollowina	catedories (iona. Snoi	T. N/A). F	or derivatives.	respond N/A	a to this item	and respond	i to tne
	mana pay an p					-,					
relevant i	payoff profile que	estion in Item (: 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 @ 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

ISO Currency Code.

iv. Notional amount.

LEI (if any) of counterparty.	L _{N/A}	_	
3. If the reference instrument is neither a delissue, as well as CUSIP of the reference instrument 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 ser if (CUSIP and ISIN are not available), or other identifier (if	
Name of issuer.	AP Core Holdings II LLC		
Title of issue.	AP Core Holdings II LLC		
At least one of the following other identifiers:			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are no	ot available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196282		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	Yes ○ 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		
Description and terms of payments to be payments: Reference Asset, Instrument or li	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.0000000		
ii. Termination or maturity date.	2027-09-01		
iii. Upfront payments or receipts			
Upfront payments.	0.0000000		
ISO Currency Code.	United States Dollar		
Upfront receipts.	0.00000000		

United States Dollar

1197878.04000000

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.

Percentage value compared to net assets

720475.25000000

United States Dollar

705009.100000000

705009.100000000

705009.100000000

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

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.	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 potential portfolio investment among the followiclassifications, indicate the percentage amount of the percentage amount	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity 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.
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.	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]	C Yes C No
reference instrument, ISIN (if CUSIP is not a available).	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse 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 $\boldsymbol{\theta}$	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.11. For derivatives, also provide:	
Item C.12. Securities lending.	
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? 	○ Yes ● No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	○ Yes • No

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NPORT-P: Part C: Schedule of Portfolio Investments

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For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or 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).	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 express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	49958340.54000000
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.	49958340.54000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	24.28466308639
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.	● Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Registered fund
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the	

country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.

140.00	0.6	1.	46.	:	4	_	Dootulotod	Canusia.2
ıτem	C.b.	ıs	tne	inves	tment	а	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 ○ 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 O No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ 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

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

D. H. ('f B b. l.)	
v. Delta (if applicable).	

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

a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
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?	○ 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).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Balrog Acquisition Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	<u>.</u>	
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_969-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000	
Units	Number of contracts	

Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	492502.50000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.239404614973	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). I 11.	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short ® N/A	
Item C.4. Asset and issuer type. Select the	category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	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	
b. If attributing multiple classification categorapplicable.		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.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerni	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are

subject to the repurchase agreement, those 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).	^L 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.	Balrog Acquisition Inc.	
Title of issue.	Balrog Acquisition Inc.	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	_
		_
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196969	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
1. 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		
	C Fixed ● Floating C Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-09-05	

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	500000.00000000
ISO Currency Code.	USD
v Upraglizad appropiation or depreciation	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-4997.50000000
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 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).	Pennantpark Clo
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	PennantPark CLO III, Ltd.
d. CUSIP (if any).	70806KAA2
At least one of the following other identifiers	:
Identifier.	ISIN
ISIN	US70806KAA25
Item C.2. Amount of each investment.	

currency of investment is not

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

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 the investment is denominated.	United States Dollar	
Value Report values in U.S. dollars. If	2015741 15000000	

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Exchange rate.	
Percentage value compared to net assets of the Fund.	1.465946566517
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long © Short © N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
Is the investment a Restricted Security?	● Yes ○ No
Item C.7.	
a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) foing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable. 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
reasonably anticipated trade size for each p	·
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value	0 1 • 2 0 3 0 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)

expedient).	
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.	8.26602000
c. Currently in default? [Y/N]	C Yes [®] No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Harr C 10 Farrance have and recover	
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	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	○ Yes • No

c. Is any portion of this investment on loan $\ \ \ \ \,$ Yes $\ \ \ \,$ No

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

- · · · · · · · · · · · · · · · · · · ·	
Item C.1. Identification of investment.	
a. Name of issuer (if any).	N/A
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	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.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	500000.00000000
Units	Principal amount
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	500000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.243049136779
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," provide a brief description

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 corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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.	
	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted 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.	2030-01-18
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	6.5000000
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	○ Yes ● No

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

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Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_422-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
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.	586885.82000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.285284183878
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.	Corporate
government agency, 6.5. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	CANADA (FEDERAL LEVEL)
If different from the country where the	

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

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

Is the investment a Restricted Security? C Yes No

a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments 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 of the control of the	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to 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., adjent).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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.	
Ownership in the facility DVAII	
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? [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	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central	C Yes C No

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counterparty.	
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
subject to the repurchase agreement, those	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
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 Receipts: Reference Asset, Instrument or Ir	received from another party. idex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	

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.	2026-10-30
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	592598.47000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-6541.74000000
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 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.	DIRECTV Financing LLC 3M US L + 5.00
d. CUSIP (if any).	N/A
At least one of the following other identifiers:	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_261-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER

Item C.2. Amount of each investment.

ssed in number of shares, principal amount,	or other units. For derivatives contracts, as applicable, provide
1.00000000	
Number of contracts	
United States Dollar	
1083486.67000000	
0.526680999711	
ne following categories (long, short, N/A). .11.	For derivatives, respond N/A to this Item and respond to the
C Long C Short ® N/A	
e category that most closely identifies the	e instrument among each of the following:
Derivative-credit	
Corporate	
r.	
UNITED STATES OF AMERICA	
Security?	
C Yes [⊙] No	
ortfolio investments of open-end managemer ing categories as specified in rule 22e-4 [17 ount attributable to each classification.	nt investment companies, provide the liquidity classification(s) fo CFR 270.22e-4]. For portfolio investments with multiple liquidity
	1.00000000 Number of contracts United States Dollar 1083486.67000000 0.526680999711 the following categories (long, short, N/A)11. C Long C Short N/A the category that most closely identifies the Derivative-credit Corporate Corporate

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).

	, and the second
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ Yes ○ No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	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:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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.	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	
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Pollar

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Payments: 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.	1083275.43000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	2614.47000000
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. Name of issuer (if any).	Capital Funding Mortgage Trust	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Capital Funding Mortgage Trust 2021-21	
d. CUSIP (if any).	14021CAB5	
At least one of the following other identifiers:		
Identifier.	ISIN	
ION		
ISIN	US14021CAB54	

Item C.2. Amount of each investment.

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

Balance	500000.00000000
Units	Principal amount

Description of other units.

Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	500000.00000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.243049136779
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	© Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-mortgage backed security
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate
Item C.5. Country of investment or issuer.	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.	
Item C.6. Is the investment a Restricted Se	ecurity?
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	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) foing categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity unt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is 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.,

a. Does any amount of this investment

net asset value used as the practical expe	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.	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.	13.25000000
c. Currently in default? [Y/N]	○ Yes · No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes • No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available).If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. 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:	socialises may be aggregated in responding to items of total-in.
Item C.12. Securities lending.	

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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 6 No

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

9,,,		F	
Item C.1. Identification of investment.			
a. Name of issuer (if any).	Citibank		
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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	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_596-2000_1		
Description of other unique identifier.	INTERNAL IDENTIFIER		
Item C.2. Amount of each investment.			
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, 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.	350735.30000000		
Exchange rate.			
Percentage value compared to net assets of the Fund.	0.170491823806		
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). 1.11.	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		

derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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.
- 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.
- b. Coupon.
- i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
- ii. Annualized rate.
- c. Currently in default? [Y/N]
- C Yes C No

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.

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to be paid in-kind.

available)

v. Delta (if applicable).

b. Counterparty.

counterparty.

c. Tri-party?

d. Repurchase rate.

e. Maturity date.

d. Are there any interest payments in

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

a. Select the category that reflects the

transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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

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. Amentum Government Services Holdings LLC

Title of issue. Amentum Government Services Holdings LLC

At least one of the following other identifiers:

Identifier.

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

Item C.12. Securities lending.

negative number.

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

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).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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	c
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_027-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1526247.83000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.741906435186
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

commodity, real estate, other). If "other," provide a brief description. Issuer type (corporate, U.S. Treasury, Corporate U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description. Item C.5. Country of investment or issuer. Report the ISO country code that UNITED STATES OF AMERICA corresponds to the country where the issuer is organized. If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments. Item C.6. Is the investment a Restricted Security? Is the investment a Restricted Security? C Yes O No Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification. 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

e. Is any portion of the interest paid in

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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 available), ticker (if CUSIP and ISIN are not available), 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 $\boldsymbol{\sigma}$	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	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.	Allen Media LLC
Title of issue.	Allen Media LLC
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX197027

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LX ID

If other identifier provided, indicate the

type of identifier used.

Custom swap Flag	Yes ○ No.
oucton on up i lug	165 100

1. 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.	2027-02-10		
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.	1536233.35000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	5376.81000000		
Item C.12. Securities lending.			
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes 6 No		
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes [®] No		
c. Is any portion of this investment on loan by the Fund?	C Yes € No		

NPORT-P: Part C: Schedule of Portfolio Investments

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

rogion anon otatornom, application, or roport	to original original or other wide a valuable 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
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.	792271.69000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.385121900699
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate

to be paid in-kind.

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

Itom (C E	Country	۸f	investment	or	iccuar
item (し. つ.	Country	OT	investment	or	issuer.

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

f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ 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?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concern subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	sterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Teneo Holdings LLC
Title of issue.	Teneo Holdings 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).	LX181075
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	0.00000000	
ii. Termination or maturity date.	2025-07-12	
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.	797752.25000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-774.63000000	
Item C.12. Securities lending.		
Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes [©] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes [©] No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	Sora Multifamily Residential Property	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	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	SORA	
Description of other unique identifier.	INTERNAL ID	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, pro	vide
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.	13233570.47000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	6.432815758495	
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.	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	

ii. Contingent convertible? [Y/N]

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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) fing 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
Instructions to Item C.7 Funds may choos following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to sing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Value tasset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	O 1 O 2 ⊙ 3 O N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	○ 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

C Yes C No

	including the name of issuer, title of issue, and currency in which denc available), ticker (if CUSIP and ISIN are not available), or other identif of identifier used.	
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
•	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	e securities may be aggregated in responding to Items C.10.f.i-iii.	·
Item C.11. For derivatives, also provide: Item C.12. Securities lending.		
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? 	○ Yes [®] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes No	
c. Is any portion of this investment on loan by the Fund?	○ Yes • No	
NPORT-P: Part C: Schedu	lle of Portfolio Investments	
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	its consolidated subsidiaries, disclose the information requested in Pa eding five percent of its total assets as miscellaneous securities in Pa ted are not restricted, have been held for not more than one year prior previously reported by name to the shareholders of the Fund or to any to shareholders or otherwise made available to the public.	rt D in lieu of reporting those securities to the end 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.	Naked Juice 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 typ	e of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_255-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	

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Balance. Indicate whether amount i the number of contracts.	s expressed in number of shares, princ	ncipal amount, or other units. For derivatives contracts, as appl	icable, provide
Balance	1.00000000		
Units	Number of contracts		
Description of other units.			
Currency. Indicate the currency in with the investment is denominated.	which United States Dollar		
Value. Report values in U.S. dollars currency of investment is not denominated in U.S. dollars, provid exchange rate used to calculate value.	e the		
Exchange rate.			
Percentage value compared to net of the Fund.	assets 0.026135691022		
Item C.3. Indicate payoff profile ar relevant payoff profile question in	nong the following categories (long Item C.11.	g, 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. S	elect the category that most closely	y identifies the instrument among each of the following:	
Asset type (short-term investment v (e.g., money market fund, liquidity p other cash management vehicle), repurchase agreement, equity-comequity-preferred, debt, derivative-commodity, derivative-credit, derivatequity, derivative-foreign exchange, derivative-interest rate, derivatives-structured note, loan, ABS-mortgag backed security, ABS-asset backed commercial paper, ABS-collateralize bond/debt obligation, ABS-other, commodity, real estate, other). If "of provide a brief description.	mon, tive- other, e ed		
Issuer type (corporate, U.S. Treasu U.S. government agency, U.S. government sponsored entity, muninon-U.S. sovereign, private fund, registered fund, other). If "other," pra brief description.	cipal,		
Item C.5. Country of investment o	r issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	A	
If different from the country where the issuer is organized, also report the country code that corresponds to the country of investment or issuer base the concentrations of the risk and economic exposure of the investment	ISO le ed on		
Item C.6. Is the investment a Rest	ricted Security?		
Is the investment a Restricted Secu	rity? C Yes © No		
Item C.7.			
each portfolio investment among the		nd management investment companies, provide the liquidity cl rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with ification.	
i. Highly Liquid Investments			
ii. Moderately Liquid Investments			
iii. Less Liquid Investments			
iv. Illiquid Investments			
Category.	N/A		

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

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

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

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

e. Maturity date.	
f. Provide the following information concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are esecurities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	nterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	erivative or an index, the description of the reference instrument shall include the name of issuer and title of strument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Bengal Debt Merger Sub LLC
Title of issue.	Bengal Debt Merger Sub 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).	LX202255
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. ndex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. Index
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Dayments, fixed or fleeting	
Payments: fixed or floating	Floating
Payments: Floating rate Index.	
	Floating
Payments: Floating rate Index.	Floating SONIA1M IR
Payments: Floating rate Index. Payments: Floating rate Spread.	Floating SONIA1M IR 1.35000000
Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates.	Floating SONIA1M IR 1.35000000
Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates. Payment: Floating Rate Reset Dates Unit.	Floating SONIA1M IR 1.35000000 Month
Payments: Floating rate Index. Payments: Floating rate Spread. Payment: Floating Rate Reset Dates. Payment: Floating Rate Reset Dates Unit. Payment: Floating Rate Tenor.	Floating SONIA1M IR 1.35000000 Month

ii. Termination or maturity date.	2029-01-24
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.	54545.45000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-642.82000000
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?	C Yes [®] No
c. Is any portion of this investment on loan	○ Yes · No

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	SCIENTIFIC GAMES HOLDINGS LP TLB 1L
d. CUSIP (if any).	N/A
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_024-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C 2. Amount of each investment	

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.	451054.56000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.219256842897	
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	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 po each portfolio investment among the followir 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	
	N/A	and the second s
 b. If attributing multiple classification categorapplicable. 	ries to the holding, indicate which of the three	e circumstances listed in the Instructions to Item C.7 is

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical 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, 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.	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 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).	^L 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.	Scientific Games Holdings Lp
Title of issue.	Scientific Games Holdings Lp
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202414
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	⊙ Yes ○ No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2029-02-04

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.	454545.47000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3490.91000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes € No

NPORT-P: Part C: Schedule of Portfolio Investments

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

ltem	C.1.	Identification	of	investment

a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	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
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 snares, 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	
		1

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

C 1 @ 2 C 3 C N/A

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]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	○ Repurchase ○ Reverse repurchase
b. Counterparty.	
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	Swap

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

b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).	
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a delissue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the ref trument, ISIN (if CUSIP is not available), tick	erence instrument shall include the name of issuer and title of er if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	SPECIALTY BUILDING PRODUCTS HOLDING	S LLC TLB
Title of issue.	SPECIALTY BUILDING PRODUCTS HOLDING	S LLC TLB
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).	LX198955	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag	€ Yes C No	
Description and terms of payments to be a Receipts: Reference Asset, Instrument or Inc.	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be payments: Reference Asset, Instrument or li	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed Floating Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2028-10-05	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	

currency of investment is not

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

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-9280.00000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes • No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No
c. Is any portion of this investment on loan by the Fund?	C Yes © No

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or repor	t to snareholders or otherwise made available to the public.
Item C.1. Identification of investment.	
a. Name of issuer (if any).	Redstone HoldCo 2 LP
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	Redstone HoldCo 2 LP
d. CUSIP (if any).	N/A
At least one of the following other 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	LX194111
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is expre the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	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	736500 0000000

[1/2/3] 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.	2029-04-27	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating	
ii. Annualized rate.	8.50000000	
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	
	available), ticker (if CUSIP and ISIN are not avail	rrency in which denominated, as well as CUSIP of able), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
v. Delta (II applicable).		
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	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 concerni subject to the repurchase agreement, those	ing the securities subject to the repurchase agree securities may be aggregated in responding to li	ement (i.e., collateral). If multiple securities of an issuer are tems 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 $\ \ \ \ \,$ Yes $\ \ \ \,$ No

by the Fund?

NPORT-P: Part C: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A
c. Title of the issue or description of the investment.	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.	246366.45000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.119758306007
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 a brief description.

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 corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA	A
If different from the country where the		
issuer is organized, also report the ISO country code that corresponds to the country of 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 i	nd management investment companies, provide the liquidity classification(s) for ule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity fication.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate w	nich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquid views; or (3) if the fund choos ng it on the sizes it would rea	mount of a holding attributable to multiple classification categories only in the ity features that justify treating the portions separately; (2) if a fund has es to classify the position through evaluation of how long it would take to sonably anticipated trading). In (1) and (2), a fund would classify using the
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	ie Measurement). [1/2/3] Re	e fair value measurements fall pursuant to U.S. Generally Accepted port "N/A" if the investment does not have a level associated with it (i.e.,
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	
Item C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.		
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).		
ii. Annualized rate.		
c. Currently in default? [Y/N]	C Yes C No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in	○ Yes ○ 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]	○ 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.	
	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 cour	iterparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
3. If the reference instrument is neither a de issue, as well as CUSIP of the reference 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.	TruGreen LP
Title of issue.	TruGreen LP
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. LX ID Custom swap Flag Yes ○ No

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

LX190495

Identifier.

 Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir 	received from another party. ndex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ⓒ Other
Description of Other Receipts	Underlying Performance
Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index
Payments: fixed, floating or other.	○ Fixed ● Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.0000000
ii. Termination or maturity date.	2027-11-02
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.	247500.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2023.30000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes [©] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes [®] No
c. Is any portion of this investment on loan by the Fund?	C Yes [€] No

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for file:///C:/Users/jbeamish/AppData/Local/Temp1_cimgroup.com 2022-04-29 23-16-05.zip/NPORT-P_5493000K400JV7T0XQ39_2022-03-31... 559/645

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

Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	CHG Healthcare Services Inc. 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_337-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal 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.	349418.39000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.169851676128	
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, 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 a Restricted S	ecurity?
Is the investment a Restricted Security?	C Yes 6 No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) 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 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 ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valinet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e. idient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No

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.	2028-10-02	
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.	352058.83000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-880.14000000	
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.

issuer is organized, also report the ISO country code that corresponds to the country of 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.

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.

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.

0.00000000

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]

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.

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v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
	ing the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide: Item C.12. Securities lending.	
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).	MedMark Services, Inc.
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300473BJ7030DKO17
c. Title of the issue or description of the investment.	MedMark Services, Inc.
d. CUSIP (if any).	05518PAE8
At least one of the following other identifiers	
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	LX195158
Description of other unique identifier.	EXTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	378787.88000000

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

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

Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical 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.	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.	9.50000000	
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 O No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
iii. Description of the reference instrument, 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).		
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 the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated in responding to Items C.10.f.i-iii.

Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No

b. Does any portion of this investment represent that is treated as a Fund asset

and received for loaned securities?

C Yes O No

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

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

C Yes No

NPORT-P: Part C: Schedule of Portfolio Investments

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

registration statement, application, or repor	t to snareholders or otherwise made available to the pr	IDIIC.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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 not available	. Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_878-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	ssed in number of shares, principal amount, or other u	nits. 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.	196700.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.095615530409	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C	e following categories (long, short, N/A). For deriv.11.	atives, 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 instrum	ent among each of the following:
Asset type (short-term investment vehicle	Derivative-credit	

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

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.
- h Coupon

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

c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), 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
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Topuloidae = Neverse reputeriase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. 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.	Aramark Intermediate HoldCo Corp.
Title of issue.	Aramark Intermediate HoldCo Corp.
At least one of the following other identifiers	:

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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 type of identifier used.	LX ID	
Custom swap Flag		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.	
Receipts: fixed, floating or other.	C Fixed C Floating € Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.00000000	
ii. Termination or maturity date.	2025-03-11	
iii. Upfront payments or receipts		
Upfront payments.	0.00000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	200000.00000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-1139.00000000	

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?	○ 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	t to shareholders or otherwise made ava	
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	3:	
Identifier.	Other unique identifier (if ticker and ISIN a	re not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	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.	ssed in number of shares, principal amo	unt, or other units. For derivatives contracts, as applicable, provide
Balance	333333.33000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	326017.77000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.158476675146	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C		/A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely 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	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?

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. 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. 0.00000000

c. Currently in default? [Y/N]

C Yes O No

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

e. Is any portion of the interest paid in kind? [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.	○ Yes No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	○ Yes ○ No
ii. Contingent convertible? [Y/N]	○ Yes ○ No
iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse re	nurchaeo agraemente aleo provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. 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 fo

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

ltem	C 1	Identification	٥f	investment
ILGIII	O. I.	identification	O.	mvesunent.

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. 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	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.	1932237.70000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.939257410076	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long C Short C N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	⊙ Yes C No	
Item C.7.		
a Liquidity classification information. For no	rtfolio investments of open-end managemen	t investment companies provide the liquidity classification(s) for

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

b. Counterparty.

	-
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2033-04-22
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	8.00890000
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 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

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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.	
	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
 a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? 	© Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	C Yes © No
c. Is any portion of this investment on loan by the Fund?	C Yes © No
NPORT-P: Part C: Schedu	le of Portfolio Investments
securities in an aggregate amount not excee in Part C, provided that the securities so liste covered by this report, and have not been 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
holding in a fund that is a series of a	N/A Molded Devices, Inc., Term Loan
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	
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.	Molded Devices, Inc., Term Loan 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. d. CUSIP (if any).	Molded Devices, Inc., Term Loan 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. d. CUSIP (if any). At least one of the following other identifiers Identifier.	Molded Devices, Inc., Term Loan N/A : Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
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	Molded Devices, Inc., Term Loan 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. 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	Molded Devices, Inc., Term Loan N/A : Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
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.	Molded Devices, Inc., Term Loan N/A : Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MOL-2000
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.	Molded Devices, Inc., Term Loan N/A : Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MOL-2000
holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is expres	Molded Devices, Inc., Term Loan N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MOL-2000 INTERNAL ID
holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	Molded Devices, Inc., Term Loan N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MOL-2000 INTERNAL ID sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. Balance	Molded Devices, Inc., Term Loan N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MOL-2000 INTERNAL ID sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1533194.45000000
holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. Balance Units	Molded Devices, Inc., Term Loan N/A Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MOL-2000 INTERNAL ID sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1533194.45000000
holding in a fund that is a series of a series trust, report the LEI of the series. c. Title of the issue or description of the investment. d. CUSIP (if any). At least one of the following other identifiers Identifier. Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used Description of other unique identifier. Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts. Balance Units Description of other units. Currency. Indicate the currency in which	Molded Devices, Inc., Term Loan N/A : Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used MOL-2000 INTERNAL ID sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide 1533194.45000000 Principal amount

7(ASC 820, Fair Value Measurement). [1/2/3] 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.	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.	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]	○ 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	
reference instrument, ISIN (if CUSIP is not available).	available), ticker (if CUSIP and IS	of issue, and currency in which denominated, as well as CUSIP of IN 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 prov	vide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repu	ırchase
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 re securities may be aggregated in	purchase agreement (i.e., collateral). If multiple securities of an issuer are 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	

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the 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.	Anesthesia Partners Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_300-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is 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.	943202.81000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.458489257557
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, 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	UNITED STATES OF AMERICA	Ą			
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 followin classifications, indicate the percentage amo	ng categories as specified in r	ule 22e-4 [17 CFF	vestment companie R 270.22e-4]. For p	es, provide the liquide ortfolio investments	dity classification(s) for 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	hich of the three ci	ircumstances listed	in the Instructions t	to Item C.7 is
Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity liquidate the entire position (rather than basi reasonably anticipated trade size for each p	e position have differing liquid views; or (3) if the fund choose ng it on the sizes it would rea	ity features that ju es to classify the p	stify treating the po position through eva	ortions separately; (2 aluation of how long	2) if a fund has g it would take to
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	e Measurement). [1/2/3] Rej	e fair value meası port "N/A" if the i	urements fall purs investment does i	uant to U.S. Gener not have a level as	rally 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 © 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? [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	C Yes C No				

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/29/22, 11:17 PM electing in-kind payment and has elected	NPORT-P_5493000K400JV7T0XQ39_2022-03-31.html
to be paid in-kind.	
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
 i. Cleared by central counterparty? [Y/N] If Y, provide the 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:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to 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.	U.S. ANESTHESIA PARTNERS INC. TL
Title of issue.	U.S. ANESTHESIA PARTNERS INC. TL
At least one of the following other identifiers	·

Identifier. Other identifier (if CUSIP, ISIN, and ticker are not available) Other identifier (if CUSIP, ISIN, and ticker are not available). LX198300 If other identifier provided, indicate the type of identifier used. LX ID Custom swap Flag Yes ○ No

Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate 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.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	948118.81000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-175.40000000	
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 file:///C:/Users/jbeamish/AppData/Local/Temp1_cimgroup.com 2022-04-29 23-16-05.zip/NPORT-P_5493000K400JV7T0XQ39_2022-03-31... 584/645

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.	ASTRO ONE ACQUISITION CORPORATION	
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	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.	913205.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.443907373905	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	be following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the .11.	
Payoff profile.	© Long 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	Corporate	

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

i. Mandatory convertible? [Y/N]

f. For convertible securities, also provide:

to be paid in-kind.

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 **Instructions to Item C.7** Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position. Item C.8. Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does 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. 2029-09-14 b. Coupon. i. Select the category that most closely Fixed reflects the coupon type among the following (fixed, floating, variable, none). ii Annualized rate 9.25000000 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 @ No kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in

C Yes C No

INTERNAL IDENTIFIER

Description of other unique identifier.

Item C.2. Amount of each investment.

Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1.0000000	
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.	986485.00000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.479528655392	
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 O 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 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	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	C Yes • No	
Item C.7.		
a. Liquidity classification information. For poeach portfolio investment among the followiclassifications, indicate the percentage amo	ing 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		

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).

p p		
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] 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 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).		
tem 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 subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
tem C.11. For derivatives, also provide:	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of count	erparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Quest Borrower Limited
Title of issue.	Quest Borrower Limited
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202066
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	€ Yes C No
Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Description of Other Receipts	Underlying Performance
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	SONIA1M IR
Payments: Floating rate Spread.	1.35000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	
Payments: Base currency	United States Pollar

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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.	1000000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-3515.00000000
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?	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).	Allegro Clo Ltd	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	254900E0ZQX4DLP7HF87	
c. Title of the issue or description of the investment.	Allegro CLO XII, Ltd.	
d. CUSIP (if any).	01750UAA1	
At least one of the following other identifiers:		
Identifier.	ISIN	
ISIN	US01750UAA16	

Item C.2. Amount of each investment.

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

Balance	1000000.00000000	
Units	Principal amount	

Description of other units.

Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the	972193.15000000	
exchange rate used to calculate value.		
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.472581411781	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A).	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	€ Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	e instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	ABS-collateralized bond/debt obligation	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	Corporate	
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted Se	ecurity?	
Is the investment a Restricted Security?	Yes ○ No	
Item C.7.		
a. Liquidity classification information. For po each portfolio investment among the followin classifications, indicate the percentage amo	ng categories as specified in rule 22e-4 [17 (It 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	
applicable. Instructions to Item C.7 Funds may choose	e to indicate the percentage amount of a hol	e circumstances listed in the Instructions to Item C.7 is ding 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.,

a. Does any amount of this investment

net asset value used as the practical expe	edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ○ 3 ○ N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2032-01-21
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Floating
ii. Annualized rate.	7.35514000
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
	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	purchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerns	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.12. Securities lending.	

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C Yes 6 No

represent reinvestment of cash collatera		
received for loaned securities?		
h 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 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	t to shareholders or otherwise made availabl	e to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	CoreLogic Inc.	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	: :	
Identifier.	Other unique identifier (if ticker and ISIN are no	t available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_776-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is 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.	494076.71000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.240169835736	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C	e following categories (long, short, N/A).	For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short € N/A	
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the	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	

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

d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind 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?	○ Yes ○ No
d. Repurchase rate.	
e. Maturity date.	
f. Provide the following information concerning the second state of the repurphers agreement these	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	securities may be aggregated in responding to items C. 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 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.	CoreLogic Inc.
Title of issue.	CoreLogic Inc.
At least one of the following other identifiers	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)

iv. Notional amount. 498750.00000000

ISO Currency Code. USD

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

-3426.41000000

Item C.12. Securities lending.

negative number.

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 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).	Citibank
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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	
Identifier.	Other unique identifier (if ticker and ISIN are 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 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.	128930.14000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.062672718463
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

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

C Yes C No

e. Is any portion of the interest paid in

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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]

e. C Yes C No ii. Contingent convertible? [Y/N] C Yes C No iii. Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not If other identifier provided, indicate the type of identifier used. v. Delta (if applicable). Item C.10. For repurchase and reverse repurchase agreements, also provide: a. Select the category that reflects the C Repurchase C Reverse repurchase transaction (repurchase, reverse repurchase). Select "repurchase agreement" 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 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).

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. DexKo Global Inc. Delayed TL

Title of issue. DexKo Global Inc. Delayed TL

At least one of the following other identifiers:

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

LX198731

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

If other identifier provided, indicate the

type of identifier used.

LX ID

Custom swap Flag	Yes ○ No.
oucton on up i lug	165 100

Description and terms of payments to be Receipts: Reference Asset, Instrument or In	received from another party. dex.		
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be Payments: Reference Asset, Instrument or I	paid to another party. ndex		
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Payments: fixed or floating	Floating		
Payments: Floating rate Index.	SONIA1M IR		
Payments: Floating rate Spread.	1.35000000		
Payment: Floating Rate Reset Dates.	Month		
Payment: Floating Rate Reset Dates Unit.	1		
Payment: Floating Rate Tenor.	Month		
Payment: Floating Rate Tenor Unit.	1		
Payments: Base currency	United States Dollar		
Payments: Amount	0.00000000		
ii. Termination or maturity date.	2028-10-04		
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.	-2254.38000000		
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		

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

rogion anon otatornom, apphoanom, or roport	to onaronolable of otherwide made avai	nable 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.	Naked Juice 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_53-2000_1	
Description of other unique identifier.	INTERNAL IDENTIFIER	
the number of contracts.		ınt, 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.	931948.73000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.453018668698	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/ 11.	A). For derivatives, respond N/A to this Item and respond to the
Payoff profile.	C Long C Short	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies	the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit	
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S.	Corporate	

to be paid in-kind.

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

Item C.5. Country of investment or issuer	
Report the ISO country code that corresponds to the country where the issuer is organized.	UNITED STATES OF AMERICA
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of 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
b. If attributing multiple classification catego applicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the ortion of the position.
Item C.8. Indicate the level within the fair Accounting Principles (ASC 820, Fair Valunet asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted use Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (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 No

f. For convertible securities, also provide:						
i. Mandatory convertible? [Y/N]	C Yes C No					
ii. Contingent convertible? [Y/N]	○ Yes ○ No					
iii. Description of the reference instrument, i reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.					
v. Delta (if applicable).						
Item C.10. For repurchase and reverse re	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.	Bengal Debt Merger Sub LLC					
Title of issue.	Bengal Debt Merger Sub LLC					
At least one of the following other identifiers						
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)					
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202253					
If other identifier provided, indicate the type of identifier used.	LX ID					
Custom swap Flag	Yes ○ No					

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

Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate 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.	2029-01-24	
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.	945454.55000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-11142.18000000	
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.	Bausch Health Companies Inc. 1L TLB				
d. CUSIP (if any).	N/A				
At least one of the following other identifiers	:				
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used				
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_351-2000_1				
Description of other unique identifier.	INTERNAL IDENTIFIER				
Item C.2. Amount of each investment.					
Balance. Indicate whether amount is expres the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide				
Balance	1.00000000				
Units	Number of contracts				
Description of other units.					
Currency. Indicate the currency in which the investment is denominated.	United States Dollar				
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	952276.80000000				
Exchange rate.					
Percentage value compared to net assets of the Fund.	0.462900108430				
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the				
Payoff profile.	C Long C Short € N/A				
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the instrument among each of the following:				
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	Derivative-credit				
Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.	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?	C Yes 6 No
Item C.7.	
	rtfolio investments of open-end management investment companies, provide the liquidity classification(s) find categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity and attributable to each 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	e to indicate the percentage amount of a holding attributable to multiple classification categories only in the position have differing liquidity features that justify treating the portions separately; (2) if a fund has riews; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ng it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted le Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No

iii. Description of the reference instrument, reference instrument, ISIN (if CUSIP is not available).If other identifier provided, indicate the type	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
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.	Bausch Health Companies Inc.
Title of issue.	Bausch Health Companies Inc.
At least one of the following other identifiers	:
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX202351
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	Yes ○ No
1 Description and terms of neumants to be	
Receipts: Reference Asset, Instrument or Ir	received from another party. dex.

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.	2027-01-27
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	960000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	1876.80000000
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes [®] No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes [©] No
c. Is any portion of this investment on loan by the Fund?	○ Yes No

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

Item C.1. Identification of investment.

a. Name of issuer (if any).

= 	=	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	City Brewing Company LLC	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers		
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	
	Other unique identifier (if ticker and isniv are not available). Indicate the type of identifier dised	
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 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.	203933.34000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.099131644495	
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 resp 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,	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	Sagur	i4./2
ıτem	C.b.	IS	tne	inves	itmeni	ιа	Restricted	Secur	ITV ?

Item C.7. a. Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for

each portfolio investment among the following categories as specified 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 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 data

a. Maturity date.	
b. Coupon.	
Salact the category that most closely	

select the category that most closely reflects the coupon type among the following (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.

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.	City Brewing Company LLC
Title of issue.	City Brewing Company LLC
At least one of the following other identifiers	<u>.</u>
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	
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.	2028-04-05
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.	221666.67000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-18841.66000000
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.

Item C.1. Identification of investment.

a. Name of issuer (if any).	Lcm Ltd Partnership			
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A			
c. Title of the issue or description of the investment.	LCM 31, Ltd.			

d. CUSIP (if any).	50200UAA4	
At least one of the following other identifiers	:	
Identifier.	ISIN	
ISIN	US50200UAA43	
Item C.2. Amount of each investment.		
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, o	or other units. For derivatives contracts, as applicable, provide
Balance	1250000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1228413.56000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.597129710733	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). 111.	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,	Corporate	
U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other," provide a brief description.		
Item C.5. Country of investment or issuer.		
Report the ISO country code that corresponds to the country where the issuer is organized.	CAYMAN ISLANDS	
If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.		
Item C.6. Is the investment a Restricted S	ecurity?	
Is the investment a Restricted Security?	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	unt attributable to each classifi	fication.
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate whi	nich of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	e position have differing liquidit views; or (3) if the fund choose ing it on the sizes it would reas	mount of a holding attributable to multiple classification categories only in the ity features that justify treating the portions separately; (2) if a fund has es to classify the position through evaluation of how long it would take to sonably anticipated trading). In (1) and (2), a fund would classify using the
	ie Measurement). [1/2/3] Rep	fair value measurements fall pursuant to U.S. Generally Accepted port "N/A" if the investment does not have a level associated with it (i.e.
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 © 2 C 3 C N/A	
Item C.9. For debt securities For debt securities, also provide:		
a. Maturity date.	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.	7.33400000	
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, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	available), ticker (if CUSIP and	tle of issue, and 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	provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the	C Repurchase C Reverse re	repurchase

United States Dollar

1975000.00000000

Description of other units.

the investment is denominated.

currency of investment is not

Currency. Indicate the currency in which

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

/29/22, 11:17 PM	NPORT-P 5493000K400JV7T0XQ39 2022-03-31.html
denominated in U.S. dollars, provide the exchange rate used to calculate value.	
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.960044090280
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11 .
Payoff profile.	Long ○ Short ○ N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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.	
 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 bunt attributable to each classification.
i. Highly Liquid Investments	

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

Category. N/A

b. If attributing multiple classification categories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is 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 0 3 0 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).	

and received for loaned securities?

tem C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	2029-03-02
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	7.50000000
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.	○ 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 available). If other identifier provided, indicate the type v. Delta (if applicable).	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.
tom C 10. For requirebook and reverse re-	numbaga agraementa, algo provider
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 esecurities 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	○ 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.	Watlow Electric Manufacturing Co.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_018-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment.	
Balance. Indicate whether amount is express the number of contracts.	sed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1044154.66000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.507561777555
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the 11.
Payoff profile.	C Long C Short N/A
Item C.4. Asset and issuer type. Select th	e category that most closely identifies the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other,	Derivative-credit

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

C Yes C No

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

LX ID

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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]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
tem C.10. For repurchase and reverse rep	nurchase agreements, also provide:
a. Select the category that reflects the	
a. Select the category that reliects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	C Yes C No
d. Repurchase rate.	
e. Maturity date.	
•	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those	securities may be aggregated in responding to Items C.10.f.i-iii.
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
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.	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

Custom swap Flag Yes ○ No

Description and terms of payments to be Receipts: Reference Asset, Instrument or Ir	received from another party. dex.	
Receipts: fixed, floating or other.	○ Fixed ○ Floating ● Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. Index	
Payments: fixed, floating or other.	○ Fixed Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate Reset Dates Unit.	1	
Payment: Floating Rate Tenor.	Month	
Payment: Floating Rate Tenor Unit.	1	
Payments: Base currency	United States Dollar	
Payments: Amount	0.0000000	
ii. Termination or maturity date.	2028-03-02	
iii. Upfront payments or receipts		
Upfront payments.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	1054531.25000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-10814.23000000	
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 ^② No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

regionation statement, application, or report	to charcifold of carefulloo made available to the	pablic.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	Citibank	
b. LEI (if any) of issuer. In the case of a holding in a fund that is 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	d.	
Identifier.	Other unique identifier (if ticker and ISIN are not available	e). 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	
the number of contracts.		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.	593032.92000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.288272278575	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, N/A). For deri 11.	vatives, 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 instrui	ment among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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	CE	Country	۸f	investment	or	iccuar
петп	U.D.	Country	OI	mvesiment	OF	issuer.

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

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	ourchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	C Yes C No	
d. Repurchase rate.		
e. Maturity date.		
f. Provide the following information concerns 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 counterparty (including a central counterparty).		
Counterparty Record: 1		
Name of counterparty.	Citibank	
LEI (if any) of counterparty.	N/A	
3. If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).		
Name of issuer.	Caesars Resort Collection LLC	
Title of issue.	Caesars Resort Collection LLC	
At least one of the following other identifiers		
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)	
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX168784	
If other identifier provided, indicate the type of identifier used.	LX ID	
Custom swap Flag		

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

Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other	
Description of Other Receipts	Underlying Performance	
2. Description and terms of payments to be Payments: Reference Asset, Instrument or	paid to another party. ndex	
Payments: fixed, floating or other.	○ Fixed Floating ○ Other	
Payments: fixed or floating	Floating	
Payments: Floating rate Index.	SONIA1M IR	
Payments: Floating rate Spread.	1.35000000	
Payment: Floating Rate Reset Dates.	Month	
Payment: Floating Rate 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.	0.0000000	
ISO Currency Code.	United States Dollar	
Upfront receipts.	0.0000000	
ISO Currency Code.	United States Dollar	
iv. Notional amount.	595348.83000000	
ISO Currency Code.	USD	
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	660.84000000	
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes [®] No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes • No	
c. Is any portion of this investment on loan by the Fund?	C Yes • No	

NPORT-P: Part C: Schedule of Portfolio Investments

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

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

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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.	Honor HN Buyer, Inc., Revolver	
d. CUSIP (if any).	N/A	
At least one of the following other identifiers	:	
Identifier.	Other unique identifier (if ticker and ISIN are not	t 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 expres the number of contracts.	sed in number of shares, principal amount, o	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.	129179.33000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	0.062793849292	
Item C.3. Indicate payoff profile among the relevant payoff profile question in Item C.		For derivatives, respond N/A to this Item and respond to the
Payoff profile.	Long ○ Short ○ N/A	
Item C.4. Asset and issuer type. Select the	e category that most closely identifies the	instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other," provide a brief description.	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. 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.	
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) ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidit bunt attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
b. If attributing multiple classification categorapplicable.	ries to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
following circumstances: (1) if portions of th multiple sub-advisers with differing liquidity	se to indicate the percentage amount of a holding attributable to multiple classification categories only in the e position have differing liquidity features that justify treating the portions separately; (2) if a fund has views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to ing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the portion of the position.
Item C.8. Indicate the level within the fair	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.	2027-10-15
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed
ii. Annualized rate.	0.00000000
c. Currently in default? [Y/N]	C Yes € No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes ○ No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes • No

C Yes C No

C Yes C No

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

iii. Description of the reference instrument, in reference instrument, ISIN (if CUSIP is not available). If other identifier provided, indicate the type	available), ticker (if CUSIP and ISIN are not a	d currency in which denominated, as well as CUSIP of vailable), or other identifier (if CUSIP, ISIN, and ticker are not
v. Delta (if applicable).		
Item C.10. For repurchase and reverse re	purchase agreements, also provide:	
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. 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		greement (i.e., collateral). If multiple securities of an issuer are
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	e securities may be aggregated in responding	to Items C.10.f.i-iii.
Item C.12. Securities lending.		
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	○ Yes ○ No	
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	○ Yes ○ No	
c. Is any portion of this investment on loan by the Fund?	○ Yes [©] No	
NPORT-P: Part C: Schedu	le of Portfolio Investments	S
securities in an aggregate amount not exce in Part C, provided that the securities so list covered by this report, and have not been p	eding five percent of its total assets as miscel ted are not restricted, have been held for not r	rmation requested in Part C. A Fund may report information for laneous securities in Part D in lieu of reporting those securities more than one year prior to the end of the reporting period ers of the Fund or to any exchange, or set forth in any to the public.
Item C.1. Identification of investment.		
a. Name of issuer (if any).	N/A	
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	N/A	
c. Title of the issue or description of the investment.	SS Acquisition LLC, 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	SS-2000	
Description of other unique identifier.	INTERNAL ID	

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Balance. Indicate whether amount is expres the number of contracts.	ssed in number of shares, principal amou	int, 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.	2959972.65000000	
Exchange rate.		
Percentage value compared to net assets of the Fund.	1.438837594948	
Item C.3. Indicate payoff profile among th relevant payoff profile question in Item C.	e following categories (long, short, Na 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	e category that most closely identifies	the instrument among each of the following:
Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage 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 C No	
Item C.7.		
a. Liquidity classification information. For po	ng categories as specified in rule 22e-4	ment investment companies, provide the liquidity classification(s) for [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity
i. Highly Liquid Investments		
ii. Moderately Liquid Investments		
iii. Less Liquid Investments		
iv. Illiquid Investments		
Category.	N/A	

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

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

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

net asset value used as the practical expe	alent).	
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	○ 1 ○ 2 ◎ 3 ○ N/A	
tem C.9. For debt securities		
For debt securities, also provide:		
a. Maturity date.	2026-12-30	
b. Coupon.		
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	Fixed	
ii. Annualized rate.	7.87500000	
c. Currently in default? [Y/N]	C Yes € No	
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	○ Yes • No	
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	○ Yes ○ No	
f. For convertible securities, also provide:		
i. Mandatory convertible? [Y/N]	C Yes C No	
ii. Contingent convertible? [Y/N]	C Yes C No	
	available), ticker (if CUSIP and ISIN are not	nd currency in which denominated, as well as CUSIP of available), or other identifier (if CUSIP, ISIN, and ticker are no
v. Delta (if applicable).		
Itom C 10. For requirehase and reverse rea	purchase agreements, also provide:	
Item C.10. For repurchase and reverse rep		
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Repurchase Reverse repurchase	
b. Counterparty.		
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	C Yes C No	
ii. If N, provide the name and LEI (if any) of	counterparty.	
c. Tri-party?	○ Yes ○ No	
d. Repurchase rate.		1

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e. Maturity date.	
	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
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.	Sunshine Software Merger Sub Inc.
d. CUSIP (if any).	N/A
At least one of the following other identifiers	x:
Identifier.	Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used
Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	S_193-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is exprest the number of contracts.	ssed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide
Balance	1.00000000
Units	Number of contracts
Description of other units.	
Currency. Indicate the currency in which the investment is denominated.	United States Dollar
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	689738.86000000
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 C Short N/A

0.335280869052

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.	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 followiclassifications, indicate the percentage among 	ortfolio investments of open-end management investment companies, provide the liquidity classification(s) for ng categories as specified in rule 22e-4 [17 CFR 270.22e-4]. For portfolio investments with multiple liquidity ount attributable to each classification.
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
• •	ories to the holding, indicate which of the three circumstances listed in the Instructions to Item C.7 is
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 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.	

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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]	○ 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	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the	© Repurchase © Reverse repurchase
transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	Nepulcilase - Nevelse 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
subject to the repurchase agreement, those Item C.11. For derivatives, also provide:	securities may be aggregated in responding to Items C.10.f.i-iii.
, .	
a. Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).	Swap
b. Counterparty. i. Provide the name and LEI (if any) of coun	terparty (including a central counterparty).
Counterparty Record: 1	
Name of counterparty.	Citibank
LEI (if any) of counterparty.	N/A
	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.	Cornerstone OnDemand Inc.		
Title of issue.	Cornerstone OnDemand Inc.		
At least one of the following other identifiers			
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)		
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX198193		
If other identifier provided, indicate the type of identifier used.	LX ID		
Custom swap Flag	€ Yes C No		
Description and terms of payments to be Receipts: Reference Asset, Instrument or In			
Receipts: fixed, floating or other.	○ Fixed ○ Floating ○ Other		
Description of Other Receipts	Underlying Performance		
2. Description and terms of payments to be 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.	2028-10-16		
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.	695388.89000000		
ISO Currency Code.	USD		
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a	-3136.94000000		

negative number.

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tem	C.Ta	z. 5e	curiti	es ie	naina

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 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.

tem C.1. Identification of investment.	
a. Name of issuer (if any).	Saratoga Investment Corp Clo Ltd
b. LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.	549300471O2DE0Y4L506
c. Title of the issue or description of the investment.	Saratoga Investment Corp. CLO 2013-1, Ltd.
d. CUSIP (if any).	80349BCB1
At least one of the following other identifiers:	
Identifier.	Ticker (if ISIN is not available)
Tisken (if ICIN is not evallable)	
TICKET (II ISIIN IS NOL AVAIIADIE).	80349B
At least one of the following other identifiers:	

Item C.2. Amount of each investment.

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

Balance	2000000.00000000	
Units	Principal amount	
Description of other units.		
Currency. Indicate the currency in which the investment is denominated.	United States Dollar	
Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.	1920255.40000000	
Exchange rate.		
Percentage value compared to net assets	0.933432834733	

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,

ABS-collateralized bond/debt obligation

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

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

Corporate

Item C.5. Country of investment or issuer.

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

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

CAYMAN ISLANDS			

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

Is the investment a Restricted Security?

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. 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.

10.25400000

c. Currently in default? [Y/N]

C Yes O No

reference instrument, ISIN (if CUSIP is not a available). If other identifier provided, indicate the type	, ,
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	C Repurchase C Reverse repurchase
b. Counterparty.	
i. Cleared by central counterparty? [Y/N] If Y, provide the name of the central counterparty.	○ Yes ○ No
ii. If N, provide the name and LEI (if any) of	counterparty.
c. Tri-party?	○ Yes ○ 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:	
Item C.12. Securities lending.	

NPORT-P: Part C: Schedule of Portfolio Investments

C Yes @ No

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. Identif	ication of	investment.
-------------------	------------	-------------

a. Does any amount of this investment

b. Does any portion of this investment

by the Fund?

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

c. Is any portion of this investment on loan

represent reinvestment of cash collateral received for loaned securities?

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to be paid in-kind.

d. Are there any interest payments in

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? [Y/N]

ii. Contingent convertible? [Y/N]

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

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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_729-2000_1
Description of other unique identifier.	INTERNAL IDENTIFIER
Item C.2. Amount of each investment. Balance. Indicate whether amount is expres the number of contracts.	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.	232354.12000000
Exchange rate.	
Percentage value compared to net assets of the Fund.	0.112946936586
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	

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

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

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

agreement" 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?	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
3. If the reference instrument is neither a del issue, as well as CUSIP of the reference ins CUSIP, ISIN, and ticker are not available).	rivative or an index, the description of the reference instrument shall include the name of issuer and title of trument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if
Name of issuer.	Ring Container Technologies Group LLC
Title of issue.	Ring Container Technologies Group LLC
At least one of the following other identifiers:	
Identifier.	Other identifier (if CUSIP, ISIN, and ticker are not available)
Other identifier (if CUSIP, ISIN, and ticker are not available).	LX196729
If other identifier provided, indicate the type of identifier used.	LX ID
Custom swap Flag	
	Yes ○ No
Description and terms of payments to be in Receipts: Reference Asset, Instrument or Inc.	received from another party.
Description and terms of payments to be a Receipts: Reference Asset, Instrument or Inc. Receipts: fixed, floating or other.	received from another party.
Receipts: Reference Asset, Instrument or Inc	received from another party. dex.
Receipts: Reference Asset, Instrument or Inc. Receipts: fixed, floating or other.	received from another party. dex. C Fixed C Floating C Other Underlying Performance paid to another party.
Receipts: Reference Asset, Instrument or Inc. Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be payments.	received from another party. dex. C Fixed C Floating C Other Underlying Performance paid to another party.
Receipts: Reference Asset, Instrument or Inc. Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be payments: Reference Asset, Instrument or Inc.	received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex
Receipts: Reference Asset, Instrument or Inc. Receipts: fixed, floating or other. Description of Other Receipts 2. Description and terms of payments to be payments: Reference Asset, Instrument or Inc. Payments: fixed, floating or other.	received from another party. dex. Fixed Floating Other Underlying Performance paid to another party. ndex Fixed Floating Other

Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	1
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	1
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000
ii. Termination or maturity date.	2028-08-12
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.0000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	235294.12000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. Depreciation shall be reported as a negative number.	-2351.76000000
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: Schedule of Portfolio Investments

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

Item C.1. Identification of investment.

N/A
N/A
EPIC PHASE 2 - Dallas, TX
N/A
S:

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

corresponds to the country where the issuer is organized.

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

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

Is the investment a Restricted Security? Yes No

Item C.7.

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

b. Counterparty.

20/22, 11.17 1 101	111 OTT-1 _0+330001(4000 V7 TOXQ33_2022-03-31:11tilli
i. Highly Liquid Investments	
ii. Moderately Liquid Investments	
iii. Less Liquid Investments	
iv. Illiquid Investments	
Category.	N/A
applicable. Instructions to Item C.7 Funds may choose following circumstances: (1) if portions of the multiple sub-advisers with differing liquidity v	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
reasonably anticipated trade size for each p	ortion of the position.
Item C.8. Indicate the level within the fair v Accounting Principles (ASC 820, Fair Valu net asset value used as the practical expe	value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted ue Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., edient).
Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7(ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).	C 1 C 2 © 3 C N/A
Item C.9. For debt securities	
For debt securities, also provide:	
a. Maturity date.	
b. Coupon.	
i. Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).	
ii. Annualized rate.	
c. Currently in default? [Y/N]	C Yes C No
d. Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]	C Yes C No
e. Is any portion of the interest paid in kind? [Y/N] Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.	C Yes C No
f. For convertible securities, also provide:	
i. Mandatory convertible? [Y/N]	C Yes C No
ii. Contingent convertible? [Y/N]	C Yes C No
reference instrument, ISIN (if CUSIP is not a available).	ncluding the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not
If other identifier provided, indicate the type	of identifier used.
v. Delta (if applicable).	
Item C.10. For repurchase and reverse rep	ourchase agreements, also provide:
a. Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.	© Repurchase © Reverse repurchase

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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.	
f. Provide the following information concerni subject to the repurchase agreement, those	ng the securities subject to the repurchase agreement (i.e., collateral). If multiple securities of an issuer are securities may be aggregated in responding to Items C.10.f.i-iii.
Item C.11. For derivatives, also provide:	
Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	C Yes No
 b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? 	C Yes No
c. Is any portion of this investment on loan by the Fund?	C Yes € No
NPORT-P: Part E: Explana	atory Notes (if any)
	lieves would be helpful in understanding the information reported in response to any Item of this Form. The t it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide
NPORT-P: Signatures	
The Registrant has duly caused this report t	o be signed on its behalf by the undersigned hereunto duly authorized.
Registrant:	CIM Real Assets & Credit Fund

· ·	,	•	J	,	· ·		,				
Registrant:			CIM Real Assets & Credit Fund								
By (Signature):			Nathan D. DeBa	cker							
Name:			Nathan D. DeBa	cker							
Title:			Chief Financial C	Officer							
Date:			2022-04-30								